

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**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.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product Name:** ABN AMRO Funds Profile 4 - Moderately Aggressive  
**Legal Entity Identifier:** 54930043ILLLOXDPKX02

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



### To what extent were the environmental and/or social characteristics promoted by this financial product met?

Over 2025 and according to the Management Company's methodology and data, the Sub-Fund met the promoted environmental and social characteristics. In the context of promoting these characteristics, the Sub-Fund primarily considered an overall ESG quality rating and the Management Company's Exclusion List.

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

#### ● How did the sustainability indicators perform?

CORPORATE INDICATORS	Portfolio	Benchmark
<b>UN Global Compact Compliance</b> <i>Measured in share of investments.</i> <i>100% should be understood as indicating a full compliance status.</i>	<b>100.0%</b>	<b>98.9%</b>
<i>Scope Eligible</i>	75.9%	55.3%
<i>Data Coverage</i>	94.7%	98.5%
<b>Controversy Levels Breakdown</b> <i>Measured in share of investments.</i>		
Controversy Level 0 - None	10.3%	9.3%
Controversy Level 1 - Low	18.0%	14.7%
Controversy Level 2 - Moderate	53.8%	51.8%
Controversy Level 3 - Significant	14.9%	18.6%
Controversy Level 4 - High	3.0%	4.9%
Controversy Level 5 - Severe	0.0%	0.7%
<i>Scope Eligible</i>	75.9%	55.3%
<i>Data Coverage</i>	94.4%	97.7%
<b>Corporate ESG Risk Score</b> <i>Measured as a score using a weighted average methodology.</i>	<b>18.1</b>	<b>19.9</b>

<i>The ESG Risk Score ranges, from 0 to 100, with lower values indicating lower ESG risks.</i>		
<i>Scope Eligible</i>	75.9%	55.3%
<i>Data Coverage</i>	93.5%	97.0%
<b>Weighted Average Carbon Intensity (WACI)</b> <i>Measured in tCO<sub>2</sub>e per million euros revenues using a weighted average methodology.</i>	<b>70.9</b>	<b>128.9</b>
<i>Scope Eligible</i>	75.9%	55.3%
<i>Data Coverage</i>	91.8%	78.7%

<b>SOVEREIGN INDICATORS</b>	<b>Portfolio</b>	<b>Benchmark</b>
<b>Country ESG Risk Score</b> <i>Measured as a score using a weighted average methodology. The Country ESG Risk Score ranges, from 0 to 50, with lower values indicating lower ESG risks.</i>	<b>14.9</b>	<b>15.3</b>
<i>Scope Eligible</i>	18.0%	15.2%
<i>Data Coverage</i>	74.5%	71.0%

Note: The calculation has been performed using the average of the four calendar year quarterly observations. Sources: AAIS, ISS ESG , Morningstar Sustainalytics

● ...and compared to previous periods?

CORPORATE INDICATORS	Portfolio Y-1	BM Y-1	Portfolio Y-2	BM Y-2	Portfolio Y-3	BM Y-3	Portfolio Y-4	BM Y-4	Portfolio Y-5	BM Y-5
<b>UN Global Compact Compliance</b> <i>Measured in share of investments. 100% should be understood as indicating a full compliance status.</i>  <i>Scope Eligible Data Coverage</i>	99.9%	99.0%	100.0%	98.7%	99.9%	98.6%				
<b>Controversy Levels Breakdown</b> <i>Measured in share of investments.</i> Controversy Level 0 - None Controversy Level 1 - Low Controversy Level 2 - Moderate Controversy Level 3 - Significant Controversy Level 4 - High Controversy Level 5 - Severe  <i>Scope Eligible Data Coverage</i>	13.5%	11.4%	13.3%	9.3%	13.7%	9.2%				
	16.9%	14.9%	17.6%	15.2%	19.5%	15.2%				
	42.6%	41.2%	39.0%	36.4%	37.1%	36.7%				
	23.5%	26.2%	26.9%	31.3%	26.7%	31.1%				
	3.5%	5.6%	3.3%	6.7%	3.0%	6.5%				
	0.0%	0.9%	0.0%	1.2%	0.0%	1.4%				
	99.0%	97.0%	90.7%	94.2%	81.8%	93.4%				
<b>Corporate ESG Risk Score</b> <i>Measured as a score using a weighted average methodology. The ESG Risk Score ranges, from 0 to 100, with lower values indicating lower ESG risks.</i>  <i>Scope Eligible Data Coverage</i>	18.1	19.8	19.2	21.4	19.6	21.6				
	97.8%	96.1%	92.9%	95.8%	83.1%	95.3%				
<b>Weighted Average Carbon Intensity (WACI)</b> <i>Measured in tCO<sub>2</sub>e per million euros revenues using a weighted average methodology.</i>  <i>Scope Eligible Data Coverage</i>	N/A	N/A	N/A	N/A	N/A	N/A				
SOVEREIGN INDICATORS	Portfolio Y-1	BM Y-1	Portfolio Y-2	BM Y-2	Portfolio Y-3	BM Y-3	Portfolio Y-4	BM Y-4	Portfolio Y-5	BM Y-5
<b>Country ESG Risk Score</b> <i>Measured as a score using a weighted average methodology. The Country ESG Risk Score ranges, from 0 to 50, with lower values indicating lower ESG risks.</i>  <i>Scope Eligible Data Coverage</i>	14.6	15.2	14.4	14.6	14.0	14.6				
	90.5%	93.2%	94.5%	92.0%	95.0%	92.3%				

Note: The calculation has been performed using the average of the four calendar year quarterly observations. Please note that the sustainability indicator Weighted Average Carbon Intensity (WACI) is not available for previous years, as the fund did not track this indicator at that time. Consequently, this information is not included in the periodic reports for the relevant periods. Sources: AAIS, Morningstar Sustainability

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anticorruption and antibribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not Applicable

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not Applicable

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

Not Applicable

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

Not Applicable

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

The Sub-Fund strives to minimize the Principal Adverse Impacts detailed below, primarily by implementing the Management Company's exclusion policy (for direct investments as well as investments in internal or delegated funds only).

## CORPORATE PRINCIPAL ADVERSE IMPACT (PAI) INDICATORS

TABLE 1	Portfolio Y	BM Y	Portfolio Y-1	BM Y-1
<b>PAI N°10 : Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.</b> <i>Measured in share of investments. 0% should be understood as indicating a full compliance status.</i>	<b>0.0%</b>	<b>0.9%</b>	<b>0.1%</b>	<b>0.9%</b>
<i>Scope Eligible</i>	75.9%	55.3%		
<i>Data Coverage</i>	93.6%	79.3%	100.0%	100.0%
<b>PAI N°14 : Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons).</b> <i>Measured in share of investments. 0% should be understood as no exposure to controversial weapons.</i>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>
<i>Scope Eligible</i>	75.9%	55.3%		
<i>Data Coverage</i>	93.1%	79.0%	98.4%	94.9%

Note: The calculation has been performed using the average of the four calendar year quarterly observations.

Sources: AAIS, Morningstar Sustainalytics



## What were the top investments of this financial product?

Calculated as an average at the end of each quarter in 2025.

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is:

Largest investments	Sector/Industry groups	% Assets	Country
ABN AMRO CANDRIAM ESG TREASURY	Article 8	5.8%	France
JPM EUROPE EQUITY	Article 8	1.6%	Luxembourg
NVIDIA CORP	Semiconductors & Semiconductor Equipment	1.4%	United States of America
MICROSOFT CORP	Software & Services	1.3%	United States of America
SPAIN OBL 0.00% 31/01/2027	Government	1.2%	Spain
APPLE INC	Technology Hardware & Equipment	1.2%	United States of America
AMAZON.COM INC	Consumer Discretionary Distribution & Retail	0.9%	United States of America
BNP PARIBAS EASY MSCI EUROPE MIN TE UCITS ETF	Article 8	0.7%	Luxembourg
INDUSTRIA DE DISENO TEXTIL SA (INDITEX)	Consumer Discretionary Distribution & Retail	0.7%	Spain
ALPHABET INC CLASS A	Media & Entertainment	0.6%	United States of America
GERMANY BUND 0.00% 15/08/2030	Government	0.6%	Germany
GERMANY BUND 0.25% 15/02/2029	Government	0.6%	Germany
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY	Semiconductors & Semiconductor Equipment	0.6%	Taiwan
BUNDESREPUBLIK DEUTSCHLAND 1.7% 15/08/2032	Government	0.5%	Germany
BROADCOM INC	Semiconductors & Semiconductor Equipment	0.5%	United States of America

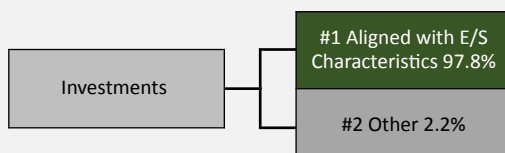


## What was the proportion of sustainability-related investments?

**Asset allocation** describes the share of investments in specific assets.

- **What was the asset allocation?**

Source: AAIS



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

- ***In which economic sectors were the investments made?***

Sources: AAIS, Global Industry Classification Standard (GICS)

Sector/Industry groups	% Assets
<b>Total Government</b>	<b>19.6%</b>
<b>Total Supranational</b>	<b>0.7%</b>
<b>Total Local</b>	<b>0.0%</b>
<b>Total Energy</b>	<b>1.5%</b>
<b>Total Materials</b>	<b>3.2%</b>
Capital Goods	4.9%
Commercial & Professional Services	1.2%
Transportation	1.3%
<b>Total Industrials</b>	<b>7.4%</b>
Automobiles & Components	1.3%
Consumer Durables & Apparel	1.5%
Consumer Services	1.7%
Consumer Discretionary Distribution & Retail	2.9%
<b>Total Consumer Discretionary</b>	<b>7.4%</b>
Consumer Staples Distribution & Retail	0.8%
Food, Beverage & Tobacco	2.2%
Household & Personal Products	1.4%
<b>Total Consumer Staples</b>	<b>4.5%</b>
Health Care Equipment & Services	2.2%
Pharmaceuticals, Biotechnology & Life Sciences	4.4%
<b>Total Health Care</b>	<b>6.5%</b>
Banks	9.7%
Financial Services	3.0%
Insurance	3.2%
<b>Total Financials</b>	<b>15.9%</b>
Software & Services	5.2%
Technology Hardware & Equipment	2.3%
Semiconductors & Semiconductor Equipment	4.7%
<b>Total Information Technology</b>	<b>12.2%</b>
Telecommunication Services	2.9%
Media & Entertainment	3.2%
<b>Total Communication Services</b>	<b>6.1%</b>
<b>Total Utilities</b>	<b>2.5%</b>
Equity Real Estate Investment Trusts (REITs)	1.2%
Real Estate Management & Development	0.4%
<b>Total Real Estate</b>	<b>1.6%</b>
Funds, aligned	-%
Other	11.0%



**To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Not Applicable

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities** are activities for which low carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance. - **turnover** reflects the "greenness" of investee companies today. - **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.

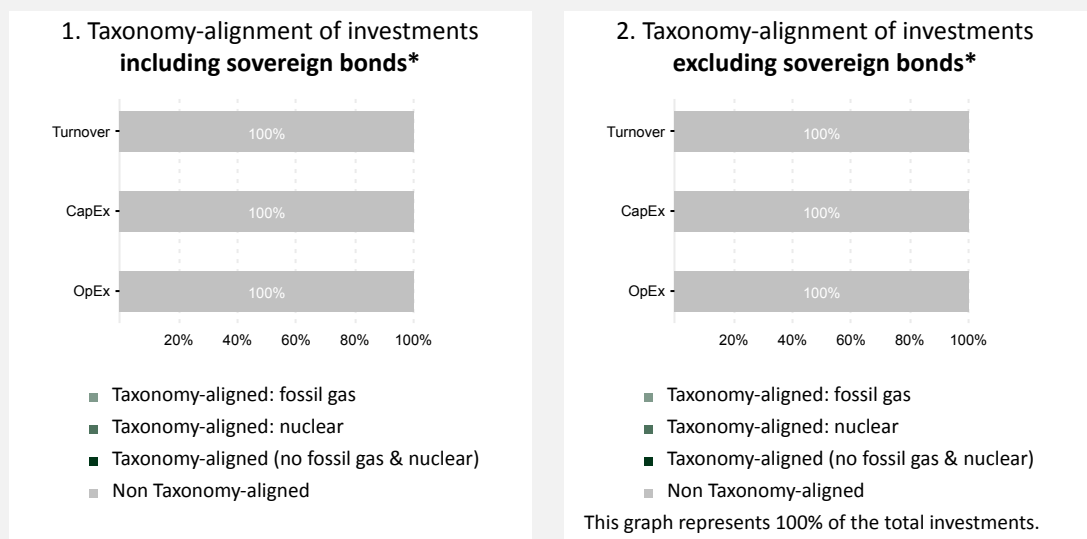
Taxonomy-aligned activities are expressed as a share of: - **turnover** reflecting the share of revenue from green activities of investee companies. - **capital expenditure (CapEx)** showing the green investments made by investee companies, eg for a transition to a green economy. - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?**

- Yes
- In fossil gas
- In nuclear energy
- No

<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



\*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- **What was the share of investments made in transitional and enabling activities?**  
Not Applicable
- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**  
Not Applicable

 are sustainable investments with an environmental objective that **do not take into account** the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



**What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?**

Not Applicable



**What was the share of socially sustainable investments?**

Not Applicable



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

Instrument Type	% Assets
Funds, not aligned	0.2%
Derivatives	0.0%
Cash	2.0%



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Sub-Fund delegates part of the management to External Investment Managers which were selected by the Management Company and in accordance with the Management Company's standards of quality, going through a qualitative ESG selection process before being retained. The Management Company of the Sub-Fund monitors that the External Investment Managers respect the binding elements defined by the Management Company (exclusions and ESG selection). The Sub-Fund could also invest in units or shares of open-ended investment funds which qualify as UCITS, and/or qualify as other undertakings for collective investment. Within the UCITS and delegations, the approaches are committed to combine a sustainability negative screening (exclusions) and a positive ESG selection investment process. The Sub-Fund's assets are predominantly allocated into investments that comply with the defined standards in respect to the promoted environmental and social characteristics and defined within the Management Company's exclusion policy. Looking at investments in external funds, the manager will only select external funds which promote environmental and social characteristics and qualifies as an investment product in accordance with Article 8(1) of Regulation (EU) 2019/2088 on sustainability related disclosures in the financial services sector or fund which contribute to environmental and social objectives and qualifies as an investment product in accordance with article 9 of Regulation (EU) 2019/2088 on sustainability related disclosures in the financial services sector. Over 2025, the Sub-Fund was investing (i) at least 90% of its assets in eligible strategies (as defined in the precontractual annex) ; (ii) up to 10% in delegated External Investment Managers assets/external funds that qualify article 8 as defined by the Management Company's Responsible Investment Policy and cash. Until the end of October 2025, the Management Company's portfolio management team invested exclusively in strategies delegated to External Investment Managers. In November, the team began investing in the Invesco ETF ESG Nasdaq 100, which is considered part of the 90% eligible strategies. In December, we added two Article 8 external funds, JP Morgan Funds Europe Equity and Eleva European Selection, both classified within the 10% non eligible strategies. Over 2025, the portfolio management team of the Management Company, in charge of investing the Sub-Fund, had monthly meetings with the Manager Due Diligence team of the Management Company in order to capture any changes in the ESG strategies of the External Investment Managers and external funds. Moreover, the portfolio management team and the fund analyst in charge of the selection and the follow-up of the External Investment Managers' strategies had quarterly meetings with the External Investment Managers to challenge ESG investing rationales. The Sub-Fund was composed of issuers, coming from the holdings of External Investment Managers, that are either leading in ESG best-practice or attractive due to their progression in environmental, governance or social practices. The External Investment Managers used both proprietary ESG assessment analysis as well as third party analysis to identify leaders, laggards, and issuers with ESG convictions. An analysis of ESG factors was completed for all securities purchased or held in the Sub-Fund during the reference period by the External Investment Managers. To support green capital allocation in investee companies and transition, the External Investment

Managers within the fixed income allocation invested selectively in green bonds. The external funds, which were added over the fourth quarter, may not apply the same set of exclusions and thus may deviate from the “Sustainability Investment Policy” of the Management Company. Engagement actions are part of the Sub-Fund’s investment process to improve good practices in terms of sustainability, and therefore ESG factors. Over 2025, the External Investment Managers conducted various engagement actions gaining insights, requesting improvement and disclosure on environmental, social and governance issues. For example, on the sovereign side, one of the External Investment Manager engaged extensively with the Republic of Iceland, including meetings with the Central Bank, to discuss monetary policy, political developments, and progress on Iceland’s sovereign sustainable financing framework. From an ESG standpoint, Iceland is viewed as a strong performer, with long standing political stability, low corruption, solid institutions, and excellent social indicators—particularly in gender equality. Iceland’s updated 2023 Sovereign Sustainable Financing Framework is considered ambitious and positions the country as a pioneer in sovereign ESG debt. It supports the issuance of green, social, blue, and sustainable bonds to fund projects such as renewable energy, social housing, and marine protection. Although still early in implementation, the framework aligns well with Iceland’s strong renewable energy profile, its targets for fossil fuel independence by 2050, and commitments to cut carbon emissions by 40% by 2030 and achieve carbon neutrality by 2040. The country also maintains well protected biodiversity, though climate driven risks such as ocean acidification remain. Given Iceland’s improving macroeconomic signals and favourable ESG characteristics, the investment team has increased its exposure to Icelandic sovereign bonds within global macro strategies, aligning them with European strategies. They believe Iceland is well positioned to attract additional investment, creating potential for currency appreciation and declining yields. For example, on the corporate side: - one of the US Equities External Investment Managers engaged Salesforce as part of a collaborative Responsible AI investor initiative, recognizing the company’s central role in enterprise AI and the associated risks around human rights, privacy, bias, and misuse. Salesforce has shown leadership in AI governance, and following the engagement, further improved its transparency, published a Trusted AI Agents Impact Report, implemented adversarial testing, and obtained ISO AI Standard accreditation. The Manager also helped co develop Responsible AI investor expectations that were shared with the company. In parallel, this External Investment Manager engaged Marsh & McLennan to encourage stronger ESG disclosure. The company responded by publishing a Double Materiality Assessment and a Human Rights Impact Assessment in its 2024 Business Responsibility Report. These assessments now inform board level strategy and have driven improvements in value chain management, including enhanced supplier screening and the addition of human rights clauses in standard contracts. - an Euro Corporate Bonds External Investment Manager carried out multiple ESG focused engagements with investee companies, addressing a wide range of environmental issues such as emission reduction targets (including Scope 3), climate transition plans, Paris and EU taxonomy alignment, biodiversity protection, circular economy initiatives, climate resilience, and climate solution development. Social and governance topics included just transition, improvements in external ESG ratings, human rights and animal welfare disclosures, supply chain transparency, data privacy governance, diversity, workforce development, UN Global Compact performance, and overall transparency. The Manager also encouraged companies to issue green bonds to support transition financing. In 2025, several adjustments were made to the Sub Fund in line with ESG considerations. Paris Aligned Benchmark exclusions led to targeted divestments, and additional transactions were executed to strengthen the Sub Fund’s environmental and social profile. On the governance side, the Manager divested from an environmental services green bond issuer due to a significant deterioration in its governance practices. - An European Equities External Investment Manager conducted two types of engagement within the Sub Fund: o Fact finding engagements with companies such as Sanofi, Prysmian, Imerys, Nokia and Randstad to identify ESG risks and define priorities before, during, and after investment. o Thematic engagements focused on key ESG issues. Under the Just Climate Transition theme, the Manager engaged higher emitting companies (e.g., Imerys, Enel, Veolia Environnement, Yara) to encourage science based targets and 1.5°C aligned transition plans. Under the Water Stress theme, chemical companies (e.g., Akzo Nobel, Kemira, Johnson Matthey, Yara International) were engaged to set water reduction goals, develop stewardship plans, and phase out hazardous chemicals.



**How did this financial product perform compared to the reference benchmark?**

Not Applicable

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index?***

Not Applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not Applicable

- ***How did this financial product perform compared with the reference benchmark?***

Not Applicable

- ***How did this financial product perform compared with the broad market index?***

Not Applicable