

STRATEGIE

2023

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CLIMATE AND
RESPONSIBLE



NEW ALPHA
ASSET MANAGEMENT

NewAlpha Asset Management

New Alpha Asset Management, referred to as NewAlpha AM in this report, is a management company specialized in research, consulting, and portfolio management. They offer and implement investment solutions tailored to the needs of institutional clients. We Sure- Our research capabilities cover traditional asset classes and alternative investments. At 31 December In 2023, NewAlpha I am here. manages and advice In addition, ... 3.1 billions billion euros.

The information presented in this report pertains to all the funds managed by NewAlpha AM.

1 - ENTITY'S GENERAL APPROACH

Our approach

Through its various business lines, NewAlpha AM places importance on long-term growth, sharing value creation, and pursuing the necessary transitions associated with climate change and the social challenges they entail. NewAlpha I am here. is convinced that The criteria Non-financial are ... levers durable goods ... creation ... value ... participant At ... Change or conversion long-lasting and Businesses ... Size Intermediate level. The approach in charge ... NewAlpha I am here. ... summer formalized In Hello Politics Long-lasting, available On his website

As part of its indirect management activities (selecting and investing in investment funds managed by external management companies), New Alpha AM incorporates ESG criteria into its management processes and commits to raising awareness among its partners about best practices and the expectations of institutional investors in this area. The investors They are informed annually about the developments in the ESG practices of the underlying managers.

In terms of its Private Equity activity, NewAlpha AM supports portfolio companies in implementing an ambitious and tailored CSR policy according to their stage of maturity.

In 2023, no new funds were launched. The two SFDR Article 8 funds from NewAlpha AM, Emergence Europe and Emergence Techs for Good, accounted for 11% of the company's total assets as of 31/12/2023.

Our methodology

The integration of extra-financial criteria for multi-management activity was designed in 2019 and has been applied internally since then.

At the beginning of the pre-investment phase, the funds under consideration must complete a detailed ESG questionnaire. The answers are affiliated At a Analysis Detailed ... all The Political policies and

(1) You can find the Sustainability Policy document at the following link: <https://www.newalpha.com/wp-content/uploads/2024/04/Sustainability-Policy-1.pdf>

We will review all ESG reports and have a meeting with portfolio managers to establish an ESG Scorecard.

This internal rating system is applied at two levels: the management company and the investment strategy. At Overall, 20 criteria generals are employed, At ... times Qualitative and quantitative, each covering several indicators keys ... The way someone performs. Hey there, topics specific Hey there, Sure! and G are utensils, telephone numbers that ... Gender equality Men and women ... teams ... management, The imprint Carbon You funds ... Report At ses couples, The alignment On The Agreement ... Paris, France, getting Or Not applicable ... Labels The funds, The practices ... Cast your vote and commitment, ... Taking part At ... Alliances and projects or actions ESG, and so on.

After the investment, the funds are asked to complete an annual ESG questionnaire and report on their progress. The ... Scorecards will then Mises At Hello. This allow At NewAlpha I am here. ... follow The progress investment underlying and ... put ... Evidence Areas Likely to be improved. The Methodology Detailed It is available On Request.

The methodology for the Private Equity activity was developed in collaboration with Ethifinance. An assessment of ... Performance ... funds and ... their participation On The Stakes ... It is achieved annually. She relies on On The answers ... every Taking part at Survey or questionnaire ... established On a reference framework co-constructed with Ethifinance. Every company receives a Please take note. Environmental and Social and ... Governance, thus only Please take note. global aggregated between ... and One hundred.

Methods used to inform the customers

After the annual extra-financial review is completed for multi-management, the results are presented to institutional investors during the investment committees. This Submitting a report High-quality investor rest including On ... Setting At day Scorecards are used to keep track of scores and performance in various activities or games. and On a evaluation global ... progress achieved ... The companies ... Management chosen In their practices investment In charge, thus that The Areas In which NewAlpha I am here. consider that Focus on improvement.

For private equity funds, the ESG performance of the portfolio companies is monitored annually based on qualitative and quantitative indicators. The Submitting a report annual ESG, completed ... all The businesses Do not NewAlpha Financial Technology It is Shareholder, It is shared with The investors.

Participation in initiatives

NewAlpha AM has been a signatory of the United Nations Principles for Responsible Investment (PRI) since 2017. This commitment highlights the importance we place on long-term growth, sharing value creation within a framework guided by top-level governance and transparency.

As a member of the PRI, we took part in the Hedge Fund Footprint Allocation working group in 2023.

2 - Internal resources deployed by the entity

In 2023, NewAlpha AM decided to strengthen its resources by hiring an additional ESG analyst to apply processes, deepen ESG research, and produce non-financial reports. The team It is So composed of a nobody ... I work At full-time On ESG, supported ... two individuals At Fifty %. The three coworkers ... past The AMF exam Financial matters Long-lasting at course ... the year and ... I took part At The workshop The Mural painting You Climate.

Furthermore, ESG topics are integrated into each business area, and the investment teams are directly responsible for the analysis and monitoring of the non-financial aspects of the companies and funds they invest in. At course ... the year, the whole ... teams investment and Connections Customers ... received ... Training programs Interns On the analysis ... and ... regulation relevant SFDR, Classification, and so on).

For the multi-management activity, ESG research relies on data providers Sustainalytics (MorningStar) and Bloomberg. In furthermore, others Information from various sources ... data ... « Unlocked Information are" used, As SBTi, ... and Urgewald.

NewAlpha AM does not disclose a specific budget for non-financial data providers because the main providers, Morningstar and Bloomberg, are used for both financial and non-financial data.

NewAlpha has a partnership with Ethifinance for its Private Equity activity, which produces an annual report with ESG scores for investment funds and each investment.

3 - CONSIDERATION OF ENVIRONMENTAL, SOCIAL, AND GOVERNANCE CRITERIA AT THE ENTITY'S GOVERNANCE LEVEL

Steering and oversight bodies

To oversee the implementation of responsible investment within its activities, NewAlpha AM established an ESG committee at the beginning of 2021. Led by ... Benoît Dear, in charge ... NewAlpha ... This committee It is composed ... main gatherings stakeholders ... the entity : son Dear President, son Manager General, and ... representatives ... every Line occupation. This committee Sure! gathers four times for follow The progresses ... procedures Dear responsible individuals, ... Internal As ... external, and to set The new Goals ... subject ... strategy climate and In charge. All The decisions outlets are announced At everyone The workers After every committee. The President and The Manager General ... I took part aux Training programs I am location at course ... the year.

Compensation policy

NewAlpha AM incorporates ESG criteria into its remuneration policy, such as adherence to ESG policies, contribution to ESG reports and questionnaires, and the promotion of ESG management principles internally and externally. This Approach clamp At Adjust or line up The practices ... compensation tion company with ses commitments ... subject investment in charge.

4 - Engagement Strategy

Commitment is an integral part of our responsible approach and applies to all strategies, but the level of commitment may vary from one strategy to another.

Voting policy

NewAlpha AM complies with its policy on the use of voting rights attached to the securities held by the funds it manages and reports on it in the annual report of the relevant fund⁽²⁾.

For multi-management, fund of funds strategies do not offer the opportunity to vote at General Meetings. However, for ... Multi-management behaviors, NewAlpha I am here. Request aux companies ... Management invested to have a Politics ... Cast your vote consistent with their strategies investment Socially responsible investment (SRI).

(2) You can find the document at the following link: <https://www.newalpha.com/wp-content/uploads/2022/03/NewAlpha-Politique-de-droits-de->

[vote-October-2021.pdf](#)

NewAlpha AM has the ability to appoint corporate officers, directors, members of the management board or supervisory board, auditors, or members of the investors' committee, or any equivalent position in the underlying invested companies for Private Equity funds.

The management company can also appoint third parties of its choice to these positions. NewAlpha makes your text better. account aux Investors In The Report annual ... the exercise involved ... all The Nominations carried out At This Heading thus that ... rights ... Cast your vote practiced In The gatherings general terms of companies You wallet and at his ... Tips ... monitoring ... companies mentioned above.

Policy of dialogue and engagement:

As part of the multi-management activity, commitment is a key element of NewAlpha's responsible approach. The company commits with The companies ... Management invested for :

- Examine ESG practices and identify areas for improvement.
- Raise awareness about the regulatory developments in sustainable finance.
- Encourage them to engage with portfolio companies directly as well as through coalitions and collaborative initiatives (such as signing the PRI, UNGC, TNFD, participating in working groups and collective engagement campaigns, etc.).

As part of its Private Equity activity, NewAlpha is committed to:

- Conducting ESG Due Diligence during the acquisition phase (along with developing an ESG improvement plan in coordination with the company's management).
- Establish a corporate social responsibility (CSR) policy within the companies in which NewAlpha AM is a shareholder through its private equity funds, in collaboration with the company's management.

Assessment of the engagement strategy

	Committ ed compani es	Topics covered
Multigestion Actions	14	<ul style="list-style-type: none"> - Strengthening the exclusion policy - Monitoring regulatory developments (classification of article 8 or 9, SFDR reports) - Controversy tracking
Multigestion Alternative (private debt and hedge funds)	50	<ul style="list-style-type: none"> - Signing the UN PRI - Article 8 of the SFDR deals with classification. - Request for a carbon footprint assessment
Private equity refers to investments made into privately held companies or assets.	16	<ul style="list-style-type: none"> - Annual ESG score review meeting

In 2023, we asked one of the underlying funds to divest from a company on our list of controversies.

5 European taxonomy and fossil fuels

NewAlpha AM is assessing its eligibility and alignment with the 6 pillars of the European taxonomy for its listed equity funds.

The percentage of eligible activity (measured by turnover) for financial assets in multi-management equities eligible for the Taxonomy is 21.86% (21% of total assets under management), based on data obtained from Bloomberg, and the alignment percentage is quantified at 6.31%. The interest rate ... Cover for The year It is ... 57%, This ... is explained especially imprisonment businesses Not applicable involved regulation Classification system Businesses outside EU Or ... small size). The data regarding the alignment ... Capital Expenditure and Operating expenses are The details are outlined in the table below:

	Revenue	Capital Expenditure	Operating expenses
Eligibility	21.86%	...	...
Arrangement or positioning	...	...	6.5 percent

Source: Bloomberg

As of now, we do not yet have the methodology or data necessary to calculate the eligibility of Private Equity portfolios and alternative multi-management portfolios for which we do not have the necessary transparency.

Regarding fossil fuels, this sector represents 3.42% of the assets in multi-management equities. Within this framework, 0.3% of the assets are related to the coal sector and 0.27% to the unconventional oil and gas sector. We encourage The companies ... Management At strengthen their political exclusion You coal and At put ... work a Politics exclusion You oil and natural gas unconventional.

6 - ALIGNMENT STRATEGY WITH THE PARIS AGREEMENT

Management company

At the company level, the first carbon footprint assessment was conducted for the year 2022 using the Toovalu Impact software solution. It ... focused on On The emissions straightforward ... NewAlpha I am here. thus What those connected At ses suppliers The text is not provided. Can you please provide the text that needs to be rewritten? 1. 2 and a section You Scope Three, outside occupation investment) : He spring At 363 The carbon dioxide level is high. In order to The year In 2023, The number ... increased At 383 Carbon dioxide equivalent ... Cause due to an increase in spending on various services.

Financial assets

NewAlpha AM has not set any specific goals for reducing greenhouse gas emissions in absolute or relative terms in terms of investments. Account held diversity ... strategies investment and ... assets underlying, ... Setting ... work Goals ... discount ... emissions for the whole Managing the portfolio presents major challenges. As a multi-manager, our portfolios are characterized by... resent Approaches ... Management varied Mises ... work managers assets to the practices and aux Goals durable goods diverse. Every funds ... a evaluation ... potential risks additional financial backers and a strategy climate ... him are clean. We Let's collaborate. So closely with ... managers for that they They adopt and strengthen gradually their strategy climate.

NewAlpha AM acknowledges the urgency and importance of combating climate change and reducing emissions, and aims to be able to implement an emission reduction strategy in the near future.

This is an important topic for which we closely monitor our underlying funds, using indicators such as carbon footprint and intensity (scope 1, 2, and 3), the percentage of companies in the

Portfolio with greenhouse gas reduction targets validated by SBTi, exposure to fossil fuels, climate change policy, etc. For multi-asset management funds, this data has been aggregated and is included in the last section of this document.

Funds and asset management companies that have committed to Net Zero and have good performance on the mentioned indicators, achieve better results in our ESG Scorecards.

Our exclusion policy also aims to contribute to climate change mitigation:

- For multi-asset management funds, the exclusion policy covers thermal coal, and each invested asset management company is encouraged to define a gradual exit policy from fossil fuels;
- For Private Equity funds, investments in the fossil fuel sector are excluded.

7 - Strategy for aligning with long-term biodiversity goals.

NewAlpha AM acknowledges that biodiversity loss, along with climate change, poses serious risks and that finance has a role to play in redirecting financial flows towards companies that reduce negative pressure on biodiversity, use natural resources responsibly, and contribute to the regeneration of ecosystems, habitats, and species. In So much What business and Dear investor, NewAlpha I am here. commits At Show respect The Biodiversity goals established by the Convention on Biological Diversity, ratified on June 5, 1992, and In addition, Recently, those approved During Conference On ... Biodiversity ... The United Nations, COP15, ... December In 2022.

At the moment, NewAlpha AM has taken a qualitative approach towards biodiversity. NewAlpha AM monitor the exhibition ... ses funds At the oil ... palm tree, aux chemicals used to kill pests and insects and aux ... the involvement of businesses In ... Controversies connected At ... Biodiversity and The percentage businesses having some activities pretending ... Biodiversity ... manner negative (PAI 7. We Let's encourage and Let's support also The managers At develop their Approach and their Politics ... subject ... Biodiversity. About the universe ... Fourteen companies ... Management Actions invested, 4 ... signed ... « Financial matters ... Biodiversity Pledge », and 3 ... joined The forum ... TNFD.

Currently, NewAlpha AM has 4 qualitative objectives.

- 1 Improving your knowledge and understanding of biodiversity concepts and methodologies through internal training, and staying updated on regulations, publications, and advancements in the asset management sector.
- 2 Engaging with the underlying asset managers to develop their biodiversity approaches, by encouraging and supporting them to develop their biodiversity policy and approach.
- 3 **Assess** the materiality and impact of biodiversity and portfolio dependencies by closely monitoring the areas where standardized metrics and reporting frameworks for biodiversity are being developed.
- 4 **Working with like-minded investors**, including joining the PRI's Spring initiative in early 2024, which aims to generate positive outcomes for nature through stewardship, in order to collaborate with other initiative members to shape a collaborative approach.

Improving the availability and quality of data is necessary before considering the development of a biodiversity strategy and quantitative objectives. From furthermore, He It is Crucial

It should be noted that alternative asset classes, such as hedge funds and private debt funds, may present unique challenges in terms of biodiversity, requiring a more customized approach.

8 - INCORPORATING ENVIRONMENTAL, SOCIAL, AND GOVERNANCE CRITERIA INTO RISK MANAGEMENT APPROACH

NewAlpha AM has identified the following ESG risks as material for its portfolios, taking into account regulatory compliance, stakeholder expectations, and company values:

Governance-related risks

The main risks related to governance are:

- Non-compliance risk
- Reputational risks

The most likely events that could pose a reputational or non-compliance risk for the funds could be related to the failure to implement monitoring measures for issuers/companies, such as corruption or money laundering & terrorism financing, unsustainable social or societal practices, and/or governance issues of any of the issuers held in our funds.

Financial assets carry certain risks.

When it comes to financial assets, funds promoting non-financial characteristics are monitored for two types of risks.

1 ESG risks

ESG criteria are non-financial criteria used to evaluate a company's approach to social and sustainable responsibility in its internal operations and activities. These criteria are One average to evaluate ... concern Ethics ... leaders In ... Management ... their business and to evaluate The potential risks partners On The lengthy term.

As part of its multi-management activity, NewAlpha AM incorporates sustainability risks and opportunities into its analysis and investment process through an extra-financial analysis and ESG scoring using an internally developed methodology (the ESG Scorecard). NewAlpha AM primarily analyzes managers' internal rules, the indicators used, and the controversy monitoring process.

As part of Private Equity, an external non-financial audit is conducted prior to each investment.

2 - Climate risk

In terms of climate, NewAlpha AM identifies two types of risks:

- Physical risks resulting from direct damage caused by weather phenomena, on the value chain (e.g. logistics), as well as on asset value (e.g. operating expenses and infrastructure).
- Transition risks related to the effects of implementing a low-carbon economic model. In order to mitigate these risks, it is important to develop strategies for adaptation and resilience. to avoid ... decrease ... value ... Assets, He It is necessary to identify The opportunities ... lengthy term and ... align On ... Paths or trajectories Low carbon.

NewAlpha AM occasionally incorporates these risks into its investment decisions, using a qualitative approach based on its proprietary methodology (ESG Scorecard). NewAlpha I am here. Analysis at level ... managers underlying their Political policies of exclusion, The indicators Weather - Antiques employed, Yes The alignment ... temperatures Or The Paths or trajectories climate-related are ... Work and The Tools Evaluation ... Risk climate.

Currently, NewAlpha AM has not developed a quantitative approach for its ESG risk management, but remains attentive to the evolution of tools and methodologies, and may develop its approach in the future.

However, in order to limit climate risk, NewAlpha AM has implemented a policy of exclusion targeting sectors most likely to be responsible for environmental liability risks. This policy includes a gradual phase-out plan for fossil fuels and raising awareness among selected external managers to adopt an active engagement policy in the fossil fuel sector. The managers chosen lead a conversation regular nearby ... businesses that they hold ... wallet for :

- Encouraging these companies to publish their "carbon" data.
- Encourage them to commit to reducing their greenhouse gas emissions.

Tracked indicators - Multi-asset financial management equity funds

Carbon intensity (scope 1 and 2 - tCO₂/million euro revenue) by the end of 2023:

Compartment	By the end of 2023	By the end of 2022
Actions II: Emergence	113	135
Europe is experiencing an emergence.	95	151
Utilizing Emerging Technologies for Positive Impact	23	29

Source: Morningstar, underlying managers

Aggregated ESG notes 2023:

NewAlpha AM annually rates each underlying fund invested based on a questionnaire. The Please take note. ... is established On a scale ... Notation ... At One hundred. The aggregation ... Notes at level You funds ... funds Translated One level ... Performance Quality.

Compartment	2023	2022
Actions II: Emergence	71.5/100	66.6/100
Europe is experiencing an emergence.	66.2 out of 100	63.8 out of 100
Utilizing Emerging Technologies for Positive Impact	Your score is 76.0 out of 100.	73.8 out of 100

NewAlpha AM provided the information.

SBTi validated objectives:

In 2023, we started tracking the percentage of companies in the portfolio with greenhouse gas reduction objectives validated by SBTi (or in progress).

Compartment	Validated	Committed	Withdrawn
Actions II: Emergence	...	...	0%
Europe is experiencing an emergence.	47.95 percent	13.50%	0.38%
Utilizing Emerging Technologies for Positive Impact	33.05%	...	...

SBTi has provided the following information.

Notes on ESG in

Private Equity:

For each participation, the scores are aggregated based on the weight of the related indicators. The data are combined at level You wallet ... function You weight relative ... Involvement in the activity. The shows or acts ... participation are compared At One Comparison or standard for measuring performance. Problem Foundation ... Gaia data. In order to NewAlpha ... The Comparison or standard for measuring performance. defined It is composed businesses French companies with One less than 300 employees.

Compartment	2023 Score	% above the benchmark	2022 Score	% above the benchmark
Fintech I	...	80%	...	87.5 percent
Fintech II	69 out of 100	100%	69 out of 100	88.8%

According to Ethifinance and NewAlpha AM,

Appendix

Eligibility Taxonomy, Quantitative Indicators, and Key Negative Impacts



Some of the outstanding amounts relate to activities eligible under the technical criteria of Regulation (EU) 2020/852 "Taxonomy".

	The mandatory regulatory ratio is based on the publications of... quid pro quo	Voluntary ratio (optional) reflecting estimates of the eligibility level of quid pro quo
Share of total assets in exposures to Percentage of economic activities eligible for taxonomy.	21.86%	
Share of total assets in exposures to Economic activities that are not eligible for taxonomy. (%)	78.14%	
Share of total assets in exposures to central governments, central banks, or supranational issuers (%)	0.0%	
Share of total assets in derivative products (%)	0.0%	
Are derivatives calculated based on market value or underlying exposure?	N/A	
Share of total assets in exposures to Companies that are not listed in Article 19 bis or Article 29 bis of Directive 2013/34/EU are not required to publish. Indicators of eligibility and alignment to the Classification system	N/A	

...		Percentage
The weighted average value of all the Investments that are intended to finance or are associated with economic activities aligned with the taxonomy, relative to the total value of the investments. Assets covered by the ICP , with the following weightings for investments in companies:	Based on the revenue (%)	...
	Based on the CapEx (%)	...
Percentage of assets covered by the ICP compared to the total Total investments (AuM). Excluding investments in Sovereign entities.		57.0 percent
...		Monetary amount
The weighted average value of all the Investments that are intended to finance economic activities aligned with the taxonomy or. are associated with such activities, with the following weightings for investments in the relevant companies	Based on the turnover	41.33 million
	Based on the CapEx	59.74 million
Monetary value of the assets covered by the ICP. Excluding investments in sovereign entities.		373.36 million



Additional information: ventilation of the denominator of the ICP.		Percentage
Percentage of derivatives compared to the total assets covered by the ICP:		ND
Some of the exhibitions are about financial and non-financial companies in the Union that are not subject to Articles 19bis and 29bis of Directive 2013/34/EU , compared to In total, the assets covered by the ICP are:	For non-financial businesses	ND
	For businesses financial	ND
Some of the exhibitions are on financial and non-financial companies from third countries not subject to Articles 19bis and 29bis of Directive 2013/34/EU , compared to In total, the assets covered by the ICP are:	For non-financial businesses	ND
	For businesses financial	ND
Proportion of exposures to financial and non-financial companies subject to Articles 19bis and 29bis of Directive 2013/34/EU compared to the total assets covered by the ICP:	For non-financial businesses	ND
	For financial companies	ND
Proportion of exposures to other counterparties , compared to the total assets covered by the ICP:		ND
Value of all investments financing economic activities not eligible for taxonomy compared to the total value of assets covered by the ICP:		ND
Value of all investments that finance economic activities eligible for the taxonomy, but not aligned with the taxonomy, compared to the total value of assets covered by the ICP:		ND

Additional information: ventilation of the denominator of the ICP.		Monetary amount
Monetary value of derivatives:		ND
Value of exposures to financial and non-financial companies in the Union not subject to Articles 19bis and 29bis of Directive 2013/34/EU:	For non-financial businesses	ND
	For businesses financial	ND
Value of exposures to non-European financial and non-financial companies not subject to Articles 19bis and 29bis of Directive 2013/34/EU:	For non-financial businesses	ND
	For businesses financial	ND
Value of the disclosures on financial and non-financial companies subject to Articles 19bis and 29bis of Directive 2013/34/EU:	For non-financial businesses	ND
	For financial companies	ND
The value of exposures to other counterparties:		ND
The value of all investments that finance non-economic activities. Eligible for taxonomy:		ND
Value of all investments financing economic activities eligible for taxonomy, but not aligned with taxonomy:		ND



Additional information: breakdown of the numerator of the ICP		Percentage
<u>For non-financial companies</u>		
Share of exposures aligned with taxonomy, for financial and non-financial companies subject to Articles 19bis and 29bis of Directive 2013/34/EU, relative to total assets covered by the ICP	Based on the turnover	ND
	Based on investment expenses	ND
<u>For financial companies</u>		
Proportion of the exhibitions, aligned with the taxonomy, on financial and non-financial companies subject to articles 19 bis and 29 bis of Directive 2013/34/EU, compared to the total assets covered by the ICP.	Based on the turnover	ND
	Based on investment expenses	ND

Additional information: breakdown of the numerator of the ICP		Monetary value
<u>For non-financial companies</u>		
The value of the exhibitions, lined up on the Classification of financial and non-financial companies subject to Articles 19bis and 29bis of Directive 2013/34/EU:	Based on the turnover	ND
	Based on investment expenses	ND
<u>For financial companies</u>		
The value of the exhibitions, lined up on the Classification of financial and non-financial companies subject to Articles 19bis and 29bis of Directive 2013/34/EU:	Based on the turnover	ND
	Based on investment expenses	ND



Ventilation of the ICP numerator for environmental purposes.				
Activities aligned with the taxonomy				
Goals environmental	Calculation basis of the ICP	Some of the exhibits contribute in a way significant to the environmental objective	Activities not allowed Temporary	Activities not allowed empowering
(1) Reduction of change climate-related	Revenue	...		
	Capital Expenditure	...		
(2) Adapting to change climate-related	Revenue	...		
	Capital Expenditure	0.65 percent		
(3) Sustainable use and protection of aquatic resources and marines	Revenue	...		
	Capital Expenditure	...		
(4) Transitioning towards a circular economy	Revenue	0.14 percent		
	Capital Expenditure	0.10 percent		
(5) Prevention and reduction of the Pollution is the presence of harmful substances in the environment.	Revenue	0.02 percent		
	Capital Expenditure	0.04 percent		
(6) Protection and restoration of biodiversity and ecosystems ecosystems	Revenue	...		
	Capital Expenditure	...		



Some of the asset manager's investments are intended to finance. Activities aligned with the taxonomy, or associated with such activities, compared to the total of its investments.		Percentage
The weighted average value of all the Investments that are intended to finance or are associated with economic activities aligned with the taxonomy, relative to the total value of the investments. Assets covered by the ICP , with the following weightings for investments in companies:	Based on the turnover	N/A
	Based on investment expenses	N/A

Additional information on exclusions in the numerator and denominator

Percentage of exposures to financial and non-financial companies not subject to articles 19bis and 29bis of Directive 2013/34/EU, compared to total assets covered by the ICP:	ND
Percentage of exposures to central governments, central banks, or supranational issuers , compared to total assets covered by the ICP:	0.0%
Percentage of derivative products compared to the total assets covered by the ICP.	0.0%

ICP ventilation for environmental purposes

Some of the asset manager's investments are allocated to activities that Significantly contributing to the achievement of the goals climate-related		... Reduction of climate change	... Climate change adaptation	(3) Sustainable use and protection The aquatic resources and Marines	(4) Transition to a Circular economy	(5) Prevention and reduction of pollution	(6) Protection and restoration of the biodiversity and of ecosystems
The weighted average value of all investments intended for Funding or are associated with Economic activities that contribute significantly contribute to the achievement of the goal Environmental in relation to the total value of assets covered by the ICP	Based on the turnover ...	ND	ND	ND	ND	ND	ND
	Based on the expenses investment	ND	ND	ND	ND	ND	ND



Quantitative indicators from D. 533-16-1.

Indicator Category	Detail and indicator/paragraph number	Metric	Text Format	Numerical indicator
1. Information regarding the General approach of the entity	1.c. Global percentage of assets under management taken Taking into account environmental, social, and governance quality criteria in the total amount of managed assets. by the entity	In % of the outstanding balances	%	...
2. Information regarding the internal resources deployed by the entity	2.a. Description of financial, human, and Methods dedicated to considering the criteria Environmental, social, and governance quality in the Investment strategy in relation to total assets. Managed or owned by the entity. The description includes all or part of the following indicators: share, in percentage, equivalents Full-time equivalents; share, in percentage, and amount, in euros, of the budgets allocated to environmental data. social and governance quality; amount of Investments in research; use of external service providers and data suppliers.	Percentage of employees concerned out of the total number of employees.	%	...
		Percentage of budgets allocated dedicated to the total Financial institution's budget	%	
		Budget amounts in euros	Monetary amount (€)	
		Amount of Investments in research	Monetary amount (€)	
		Number of external service providers and data suppliers requested	Name	3
4. Information about the strategy commitment to issuers or investment management companies and its implementation	4.c. Assessment of the engagement strategy implemented, which may include the proportion of companies with which the entity has initiated a dialogue, the topics covered, and the follow-up actions. this strategy	Percentage of companies involved in a dialogue out of all the companies concerned with the covered topic.	%	61.5 percent
		Specify the denominator of the above indicator.	...	The denominator is the number of companies in which NewAlpha was invested in the December 31st, 2023.



Indicator Category	Detail and indicator/paragraph number	Metric	Text Format	Numerical indicator
	4.d. Assessment of the voting policy, especially regarding deposits and Voting in a general assembly on resolutions regarding environmental, social, and governance quality issues.	The indicators below are optional. The actors obviously have the possibility to publish more of them. within their 29LEC reports		
		Total number of deposits on ESG issues	Name	N/A
		Total number of votes on ESG issues	Name	N/A
		Number of deposits on the issues environmental	Name	N/A
		Number of votes on the issues environmental	Name	N/A
		Number of deposits on social issues	Name	N/A
		Number of votes on Social issues	Name	N/A
		Number of deposits on Quality issues governance	Name	N/A
		Number of votes on Quality issues governance	Name	N/A
		Percentage of ESG-related deposits out of total deposits. achieved	%	N/A
		Percentage of votes (yes/no) on ESG issues out of the total votes conducted	%	N/A
		Percentage of deposits on stakes Environmental impacts on the total deposits achieved	%	N/A
		Percentage of votes on the issues Environmental impact on the total votes achieved	%	N/A
		Percentage of deposits on social issues out of the total deposits achieved	%	N/A
		Percentage of votes on social issues on the total number of votes cast	%	N/A
		Percentage of deposits on governance quality issues out of total deposits achieved	%	N/A
		Percentage of votes on quality issues	%	N/A



Indicator Category	Detail and indicator/paragraph number	Metric	Text Format	Numerical indicator
		governance on the total number of votes cast		
5. Taxonomy-related information European and fossil fuels	5.b. Percentage of outstanding balances in companies active in the fossil fuel sector, as defined of the delegated act under Article 4 of this regulation.	Percentage of outstanding balances	%	...
	Percentage of outstanding balances in companies active in the coal sector (sub-section of the The indicator 5b above	Percentage of outstanding balances	%	0.30 percent
	Percentage of outstanding balances in companies active in the conventional oil and gas sector (subpart of indicator 5b above)	Percentage of outstanding balances	%	...
	Some of the outstanding balances are in companies active in the oil and gas sector . Conventional (sub-section of indicator 5b above)		%	0.27 percent
	5.b. For asset management companies that manage real estate funds (real estate SGP), the following requirements apply: Real estate dominant entities must complete this indicator, while the rest of the SGP may do so optionally: Exposure to fossil fuels through real estate assets calculated as the proportion of investments in real estate assets used for extraction, storage, and Transportation or the production of fossil fuels. This refers to indicator number 17 in Table 1 of Annex 1 of the SFDR RTS (Delegated Regulation (EU) 2022/1288).	Percentage of investments	%	N/A
	Investment in real estate assets used for the extraction, storage, transportation, or production of Coal (sub-category of indicator 5b above)	Percentage of investments	%	N/A



Indicator Category	Detail and indicator/paragraph number	Metric	Text Format	Numerical indicator
	Investment in real estate assets used for the extraction, storage, transportation, or production of Conventional oil and gas (sub-section of indicator 5b above)	Percentage of investments	%	N/A
	Investment in real estate assets used for the extraction, storage, transportation, or production of Unconventional oil and gas Subsection of indicator 5b below Above (on top)	Percentage of investments	%	N/A
6. Information about the strategy Aligned with the objectives International limitations on Climate warming predicted by the Agreement of The city of Paris	6.a. A quantitative target for 2030, to be reviewed every five years until 2050. The review of this objective must be carried out at least five years before its deadline. The objective includes both direct and indirect greenhouse gas emissions in absolute value or Intensity value compared to a reference scenario and a reference year. It can be expressed by measuring the implicit temperature increase or the volume of greenhouse gas emissions.	One of the two aspects (temperature or greenhouse gas emissions) must be reported in the 29LEC reports of the actors, as required by the decree. The actors obviously have the possibility to publish more within their reports 29LEC		
		Quantitative objective for 2030 expressed in greenhouse gas emissions volume (if applicable)	Numerical value	N/A
		Measurement unit the quantitative objective is The year 2030	...	N/A
		Outstanding balance amount covered by the quantitative alignment objective expressed in emission volume. GES	Monetary amount (€)	N/A
		Share of outstanding balances covered by the quantitative alignment objective expressed in greenhouse gas emissions volume on the total in progress	%	N/A
		Quantitative goal for 2030 expressed in terms of implicit temperature increase (if applicable)	Numerical value	N/A



		Outstanding balance amount covered by the quantitative objective alignment expressed	Monetary amount (€)	N/A
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Indicator Category	Detail and indicator/paragraph number	Metric	Text Format	Numerical indicator
		in terms of increase in Implicit temperature		
		Share of outstanding balances covered by the quantitative alignment objective expressed in terms of implicit temperature increase on the total outstanding balance	%	N/A
		What type of asset is covered by this objective?	...	N/A
	6.b When the entity uses an internal methodology, Information on it to assess the alignment of the investment strategy with the Paris Agreement or the national low-carbon strategy. Carbon:	Using a Internal methodology?	Yes/No	N/A
	6. b. ii. the level of coverage at the portfolio level;	coverage level at the Portfolio in %	%	N/A
	6. b. iii. the time horizon chosen for the evaluation;	Timeframe for evaluation	Date	N/A
	6. c. A quantification of the results using at least one indicator	Free verse	Numerical value	N/A
		Description of free verse poetry	...	N/A
		Unit of measurement for the free metric	...	N/A
	6.f. Changes in the strategy Investment related to the alignment strategy with The Paris Agreement, including the policies implemented for a gradual phase-out of fossil fuels, Coal and unconventional hydrocarbons, specifying the chosen exit schedule and the share of total outstanding amounts. managed or owned by the entity covered by these policies	Coal: % of total assets managed or held by the entity	%	0.30 percent
		Have you established a schedule for the gradual phase-out of coal?	Yes/No	Yes
		Please indicate the final release date for the coal. Your policy for OECD countries	Date	2030



Indicator Category	Detail and indicator/paragraph number	Metric	Text Format	Numerical indicator
		Please indicate the final release date for the coal. What is your policy for the countries outside the OECD	Date	2030
		Unconventional hydrocarbons: % of total assets managed or held by the entity	%	0.27 percent
		Have you set up a schedule for a gradual release of non-hydrocarbons Are you referring to conventional methods?	Yes/No	No
		Please provide the date of Permanent release of unconventional hydrocarbons held back by your Policy for OECD countries	Date	N/A
		Please provide the date of Permanent release of unconventional hydrocarbons Restricted by your policy for outsiders ...	Date	N/A
7. Information about the alignment strategy with Long-term goals related to the biodiversity	7. c. Referring to the use of a footprint indicator. Biodiversity, and, if applicable, how this indicator helps measure the adherence to international biodiversity-related goals.	Free verse	Numerical value	
		Brief description of the metric	...	
		Unit of measurement for the free metric	...	
		Amount of outstanding balances covered by The footprint indicator biodiversity	Monetary amount (€)	
		Percentage of outstanding loans covered by the footprint indicator Total biodiversity Ongoing tasks/assignments.	%	