

【CO2 Emissions (Note1,2)】

(Unit : Thousand t-CO2e)

Assets	Items	FY2013	FY2019	FY2020	FY2021	FY2022	FY2023 (Note3)
Equity, bonds and loans for listed companies (Scope1, 2)	CO2 Emissions	25,195	20,839	17,971	17,208	15,104	14,159
	Domestic	25,195	19,836	16,671	15,983	13,624	12,753
	Overseas	-	1,003	1,300	1,225	1,480	1,405
	Coverage	93.7%	94.5%	94.8%	94.5%	95.3%	96.0%
	Weighted Average Data Quality Score (Note4)	-	-	-	-	-	1.7
Equity, bonds and loans for listed companies (Scope3) (Note5)	CO2 Emissions	-	-	-	-	-	84,126
	Domestic	-	-	-	-	-	75,266
	Overseas	-	-	-	-	-	8,860
	Coverage	-	-	-	-	-	86.8%
	Weighted Average Data Quality Score (Note4)	-	-	-	-	-	N.A.
Sovereign Bonds (Scope1) (Note6)	CO2 Emissions (Including LULUCF)	-	-	-	-	-	23,003
	CO2 Emissions (Excluding LULUCF)	-	-	-	-	-	24,378
	Coverage	-	-	-	-	-	99.7%
	Weighted Average Data Quality Score (Note4)	-	-	-	-	-	1.0

【Intensity】

(Unit : Thousand t-CO2e/\$Million)

Assets	Items	FY2013	FY2019	FY2020	FY2021	FY2022	FY2023
Equity, bonds and loans for listed companies and Commercial Real Estate	Intensity (Per \$Million) (Note7)	—	240.1	183.9	186.0	165.7	145.1

【By Asset classes】

(Unit : Thousand t-CO2e)

Assets	Asset Class	FY2023
Listed Companies (Scope1, 2)	Equity	4,525
	Bonds	1,573
	Loans	8,061
	Total	14,159
Listed Companies (Scope3)	Equity	53,290
	Bonds	9,909
	Loans	20,926
	Total	84,126

【By Sectors】

(Unit : Thousand t-CO2e)

Assets	Sectors	FY2023
Equity, bonds and loans for listed companies (Scope1, 2)	Utilities	7,825
	Materials	3,460
	Industrials	1,825
	Energy	459
	Consumer Staples	232
	Others	359
	Total	14,159
Equity, bonds and loans for listed companies (Scope3)	Industrials	53,386
	Consumer Discretionary	11,067
	Utilities	7,356
	Materials	4,622
	Energy	3,419
	Others	4,278
	Total	84,126

(Note1) The CO2 emissions data uses figures from MSCI, including estimates.

(Note2) In cases such as mergers or acquisitions of investees that are deemed to have a relatively large impact on our portfolio, we may recalculate the baseline values.

In April 2025, we changed the method for measuring the CO2 emissions of our portfolio to the PCAF standard, and we are restating past performance figures, including the baseline year (FY2013).

(Note3) CO2 Emissions Data Collection Date: April 24th, 2025

(Note4) The data quality score is a five-level score ranging from 1 to 5 that represents the quality of the CO2 emissions data used for measurement, with 1 indicating the highest quality.

(Note5) The accuracy of corporate Scope 3 emissions data presents challenges compared to Scope 1 and 2 emissions data, and it may fluctuate significantly in the future.

(Note6) The CO2 emissions data uses the 2021 data from the United Nations Framework Convention on Climate Change (UNFCCC).

(Note7) The exchange rate uses TTM at the end of each fiscal year.