



EUROTITRISATION

Tailor-made securitisation

REPORT

**ON THE ORGANIZATION OF THE CLIMATE DEREGULATION
MECHANISM**

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1. Information on the SGP's general approach

EUROTITRISATION manages securitization funds on an exclusively non-discretionary basis. Consequently, EUROTITRISATION doesn't implement its own ESG policy.

Any financial or extra-financial management orientation is determined upstream within the structure by the arranger and implemented by EUROTITRISATION in a non-discretionary manner.

EUROTITRISATION therefore doesn't adhere to any charter/code/label relating to the consideration of ESG criteria.

2. Internal resources deployed by the entity

EUROTITRISATION doesn't structure the funds it manages and has therefore not defined a specific policy relating to the inclusion of EST criteria in the investment strategies of the funds it manages. Consequently, EUROTITRISATION has not implemented any specific ESG measures to date.

3. Approach to taking ESG criteria into account at the level of the entity's governance

EUROTITRISATION doesn't take ESG criteria into account at the level of its governance and remuneration policy and doesn't currently integrate sustainability risks.

4. Engagement strategy with issuers and management companies

EUROTITRISATION doesn't currently have an engagement strategy.

5. European taxonomy and fossil fuels

EUROTITRISATION applies a non-discretionary management policy and is therefore not affected.

6. Strategy for alignment with international standards

To date, EUROTITRISATION doesn't have a strategy for alignment with long-term objectives relating to the mitigation of greenhouse gas emissions.

7. Information on the strategy for alignment with long-term biodiversity objectives

To date, EUROTITRISATION has not implemented a strategy of alignment with long-term biodiversity objectives.

8. Approach to taking ESG criteria into account in risk management

EUROTITRISATION doesn't implement a general policy that takes ESG criteria into account. As indicated above, the strategy is determined upstream when the fund is structured by the seller and the arranger. EUROTITRISATION doesn't structure funds. Management is exclusively non-discretionary and EUROTITRISATION applies the investment strategy defined in the regulations of each vehicle. The risk indicators monitored are based exclusively on these same regulations.

9. List of "Article 8" and "Article 9" financial products

EUROTITRISATION doesn't manage any products meeting the criteria of Articles 8 and 9.