

Table 1

Statement on principal adverse impacts of investment decisions on sustainability factors

Financial market participant EVISENS Securities Services AB, LEI 6367001J39S5OVVPO972

Summary

EVISENS Securities Services AB, LEI 6367001J39S5OVVPO972 (“Evisens”) considers principal adverse impacts of its investment decisions on sustainability factors. The present statement is the consolidated statement on principal adverse impacts on sustainability factors of Evisens.

This statement on principal adverse impacts on sustainability factors covers the reference period from 1 January to 31 December 2023.

Evisens collects and utilizes, where available, data from fund managers and data vendors to evaluate and monitor how funds in the portfolio are exposed to principal adverse impacts on sustainability factors. The results from Evisens analysis is used to track the development in the portfolio and as a basis for Evisens efforts in influencing fund managers towards improvements and reducing the impact. Availability of data is Evisens key challenge for reporting year 2023 and Evisens is actively working to improve coverage and data quality.

Description of the principal adverse impacts on sustainability factors

Principal adverse impacts on sustainability factors are impacts from an investment or investment advice that results in a negative effect on sustainability factors. These can be regarding either the environment, social concerns, anti-corruption or human rights for example.

Most economic activities have the potential to impact sustainability factors why it is important for Evisens to evaluate and monitor the indicators in below tables.

Indicators applicable to investments in investee companies					
Adverse sustainability indicator	Metric	Impact 2023	Impact 2022	Explanation	Actions taken, and actions planned and targets set for the next reference period
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS					
Greenhouse gas (GHG) emissions	1. GHG emissions	Scope 1 GHG emissions	61,4	NA	Coverage 43,0% PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next

						couple of years.
		Scope 2 GHG emissions	28,4	NA	Coverage 43,0%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
		Scope 3 GHG emissions	1 210,1	NA	Coverage 43,0%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements

						over the next couple of years.
		Total GHG emissions	1 299,9	NA	Coverage 43,0%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	2. Carbon footprint	Carbon footprint	497,0	NA	Coverage 42,6%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish

						improvements over the next couple of years.
	3. GHG intensity of investee companies	GHG intensity of investee companies	1,319	NA	Coverage 42,8%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	0,76%	NA	Coverage 42,5%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to

						accomplish improvements over the next couple of years.
	5. Share of non-renewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources	58,40%	NA	Coverage 42,4%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	6. Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector			Coverage	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund
		NACE Code A	0,4	NA	31,9%	
		NACE Code B	26,9	NA	43,0%	

		NACE Code C	184,6	NA	41,7%	managers to accomplish improvements over the next couple of years.
		NACE Code D	106,4	NA	42,8%	
		NACE Code E	0,3	NA	35,0%	
		NACE Code F	0,3	NA	40,8%	
		NACE Code G	0,1	NA	42,2%	
		NACE Code H	0,6	NA	31,3%	
		NACE Code L	0,4	NA	41,0%	
Biodiversity	7. Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	2,71%	NA	Coverage 42,9%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to

						accomplish improvements over the next couple of years.
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	2,35	NA	Coverage 4,0%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
Waste	9. Hazardous waste and radioactive waste ratio	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average	2,95	NA	Coverage 40,1%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund

						managers to accomplish improvements over the next couple of years.
INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS						
Social and employee matters	10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0,0%	NA	Coverage 42,9%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	11. Lack of processes and compliance mechanisms to monitor	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for	45,62%	NA	Coverage 42,5%	PAI data is collected from fund managers and data vendors

	compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Multinational Enterprises or grievance /complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises				and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	10,76%	NA	Coverage 1,2%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	13. Board gender diversity	Average ratio of female to male board members in investee companies, expressed as a	33,13%	NA	Coverage 43,0%	PAI data is collected from fund managers and

		percentage of all board members				data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
	14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0,0%	NA	Coverage 42,9%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.

Description of policies to identify and prioritise principal adverse impacts on sustainability factors

Evisens is investing on behalf of Evisens clients in funds procured by Evisens. In the procurement process Evisens performs a detailed due-diligence of the funds where sustainability is one of the key factors that are evaluated. In the evaluation Evisens gather information through questionnaires, reporting and interviews with fund managers how they consider Principal Adverse Impacts on Sustainability Factors, sustainability risks, strategies for engagement and active ownership and general exklusions/inclusions. These strategies and processes are continuously monitored to ensure that they are in-line with Evisens clients' preferences on sustainability.

Data collection is performed through dialogues with managers and through data vendors, primarily ISS ESG.

Engagement policies

Evisens is working actively with engagement to influence fund managers to improve and reduce the impacts from investment decisions. Through this process and fund selection Evisens has the power to impact the potential effects from clients' investments.

References to international standards

Evisens is signatory of UNPRI since 2019. Furthermore, Evisens expect all companies it cooperates with to comply with the principles and expectations of the UN Global Compact and OECDs Guidelines for Multinational Enterprises.

Historical comparison

No previous data is available at the present. An historical comparison between 2023 and 2024 will be published at June 30th 2025 at the latest.

Table 2

Additional climate and other environment-related indicators

Adverse sustainability impact	Adverse impact on sustainability factors (qualitative or quantitative)	Metric	Impact 2023	Impact 2022	Explanation	Actions taken, and actions planned and targets set for the next reference period
Indicators applicable to investments in investee companies						
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS						
Water, waste and material emissions	15. Deforestation	Share of investments in companies without a policy to address deforestation	69,90%	NA	Coverage 42,6%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to

						accomplish improvements over the next couple of years.
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Table 3

Additional indicators for social and employee, respect for human rights, anti-corruption and anti-bribery matters

INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS						
Adverse sustainability impact	Adverse impact on sustainability factors (qualitative or quantitative)	Metric	Impact 2023	Impact 2022	Explanation	Actions taken, and actions planned and targets set for the next reference period

Indicators applicable to investments in investee companies

Social and employee matters emissions	4. Lack of a supplier code of conduct	Share of investments in investee companies without any supplier code of conduct (against unsafe working conditions, precarious work, child labour and forced labour)	4,0%	NA	Coverage 42,8%	PAI data is collected from fund managers and data vendors and is used in evaluation and engagement with fund managers to accomplish improvements over the next couple of years.
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