

# Appendix 1

Indicators applicable to investments in investee companies						
Adverse sustainability indicator	Metric	Impact 2021	Impact 2020	Explanation	Actions taken	
<b>CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS</b>						
Greenhouse gas emissions	1. GHG emissions	Scope 1 GHG emissions			TBD 2023	SEB IM have during 2021 committed to the Net Zero Asset Managers Initiative and will release its first progress report for 2022 during 2023.
		Scope 2 GHG emissions			TBD 2023	
		From 1 January 2023, Scope 3 GHG emissions			TBD 2023	
		Total GHG emissions			TBD 2023	
	2. Carbon footprint	Carbon footprint			TBD 2023	SEB IM have initiated and participated in several engagement dialogues with companies with the target to influence the company to set Science Based Targets to create a clear route to reduced emissions.
	3. GHG intensity of investee companies	GHG intensity of investee companies			TBD 2023	
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector			TBD 2023	In general SEB IM excludes companies with fossil involvement. We allow exclusions from this on a case-by-case basis as we believe in a transition of the global and local economy towards a fossil free world and want to be an enabling force in this transition process. We also think that we can create value for our shareholders by helping companies with willingness and ability to transition into leaders within sectors with the most significant sustainability challenges.

	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			TBD 2023	
	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			TBD 2023	
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			TBD 2023	The Impact Indicator is considered within the investment process of several funds and SEB IM works to extend the consideration to cover all or most of the products during 2022 and 2023. The data point is already available internally for fund managers and an extensive work to extend coverage and improve data quality is ongoing.
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average			TBD 2023	The Impact Indicator is considered within the investment process of several funds and SEB IM works to extend the consideration to cover all or most of the products during 2022 and 2023. The data point is already available internally for fund managers and an extensive work to extend coverage and improve data quality is ongoing.

Waste	9. Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average			TBD 2023	The Impact Indicator is considered within the investment process of several funds and SEB IM works to extend the consideration to cover all or most of the products during 2022 and 2023. The data point is already available internally for fund managers and an extensive work to extend coverage and improve data quality is ongoing.
<b>SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS</b>						
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			TBD 2023	SEB IM screens companies with verified violations. In cases where SEB IM considers the company to lack willingness and ability to address the deficiencies related to the violations, the company is divested.  SEB IM participates and seeks to join forces with other investors and stakeholders to start dialogue with companies with verified violations or companies which faces serious allegations of violations.
	11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises			TBD 2023	The Impact Indicator is considered within the investment process of several funds and SEB IM works to extend the consideration to cover all or most of the products during 2022 and 2023. The data point is already available internally for fund managers and an extensive work to extend coverage and improve data quality is ongoing.

	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies			TBD 2023	The Impact Indicator is considered within the investment process of several funds and SEB IM works to extend the consideration to cover all or most of the products during 2022 and 2023. The data point is already available internally for fund managers and an extensive work to extend coverage and improve data quality is ongoing.
	13. Board gender diversity	Average ratio of female to male board members in investee companies			TBD 2023	SEB IM works as an active owner through our role in nominating committees and by voting on annual general meetings to increase gender diversity on boards.  The Impact Indicator is also considered within the investment process of several funds and SEB IM works to extend the consideration to cover all or most of the products during 2022 and 2023. The data point is already available internally for fund managers and an extensive work to extend coverage and improve data quality is ongoing.

	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			TBD 2023	SEB IM screens and excludes companies with verified involvement.
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**Indicators applicable to investments in sovereigns and supranationals**

Adverse sustainability indicator		Metric	2020	2021	Explanation	Actions taken
Environmental	15. GHG intensity	GHG intensity of investee countries			TBD 2023	
Social	16. Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			TBD 2023	

**Indicators applicable to investments in real estate assets**

Fossil fuels	17. Exposure to fossil fuels through real estate assets	Share of investments in real estate assets involved in the extraction, storage, transport or manufacture of fossil fuels			TBD 2023	
Energy efficiency	18. Exposure to energy-inefficient real estate assets	Share of investments in energy-inefficient real estate assets			TBD 2023	

