

Sustainability-related information

Product name: SEB Global Exposure Fund

Identification code for legal entities: 529900JT39MCHY6DA385

No sustainable investment objective

The Sub-Fund promotes environmental and/or social characteristics, considering factors such as the environment, climate, human rights, labour rights, and equal treatment. It employs exclusion criteria to prevent investments that cause significant harm. Companies violating international norms are excluded.

Environmental or social characteristics of the financial product

The Sub-Fund promotes several key environmental and social characteristics:

- Global long-term environmental and social objectives
- Good corporate governance and ethical business practices
- Sustainable and ethical business models
- Conservation of nature and people
- Transparency, awareness, and action

Investment strategy

At least 85.00% of the Sub-Fund's investments promote environmental or social characteristics.

The Sub-Fund is passively managed and invests globally. Its investment strategy includes exclusions and active ownership. Companies whose operations are not in line with international norms and conventions, including those regarding biodiversity. The Sub-Fund exercises active ownership through voting and engagement with corporate management.

Proportion of investments

At least 85.00% of the Sub-Fund's investments promote environmental and/or social characteristics. At least 20.00% of the investments are designated as sustainable.

The sustainable investments include at least 1% each in social and other environmental categories. These sustainable investments may or may not align with the EU Taxonomy. The remaining assets consist of ancillary means and derivatives.

Monitoring of environmental or social characteristics

The Sub-Fund employs rigorous processes to monitor its environmental and social performance, ensuring active promotion of these characteristics. The Management Company's investment restrictions function monitors daily compliance, with the Sustainability Oversight Committee (SOC) reviewing sustainable investments. Investments are routinely assessed to ensure they meet sustainability criteria and adhere to exclusion rules, thereby preventing investments in companies that violate international norms. The Sub-Fund publishes an annual report, which is reviewed by an external auditor.

Methodologies

The Sub-Fund utilises various methods to measure how investments align with the promoted environmental and/or social characteristics. This includes the analysis of excluded companies, comparisons against the Sub-Fund's benchmark (if applicable), evaluation of the Sub-Fund's holdings, and outcomes from engagement dialogues and voting at general meetings. For Sub-Fund's making sustainable investments, the proportion of sustainable investments is monitored daily and reviewed quarterly via the SOC.

Data sources and processing

Sustainability data is sourced from various data providers who deliver company-level data, including emissions, other environmental indicators, and assessments of social factors and corporate governance. Data is used for exclusions, engagement dialogues, and evaluation of sustainable investments. Data providers include ISS ESG, Sustainalytics, Truvalue Labs, S&P, and Equileap. Data is primarily managed through a central database at SEB, with quality control performed in close collaboration with the data providers. The use of multiple data providers for the same or similar data points allows for cross-checking and quality assurance. The proportion of estimated data varies depending on the distribution of holdings and the specific data points. The Sub-Fund continuously collaborates with data providers to increase the proportion of reported data.

Limitations to methodologies and data

The main limitations of data sources include the lack of company-specific data, including data that cannot be estimated, and methodological differences between data providers. When relevant data is missing, the Sub-Fund may take measures to improve coverage, such as engaging in dialogues with data providers or the companies themselves. If relevant data is unavailable for an

investment, the Sub-Fund may obtain corresponding data from another provider, use credible proxy variables, or conduct a manual analysis. In the case of methodological differences, the Management Company makes a conservative assessment to determine which data source should be used first.

Due diligence

Due diligence on sustainability-related aspects of investments is conducted through the Sub-Fund's exclusion and screening processes to ensure adherence to our sustainability policy. This includes considering sustainability risks and principal adverse impacts (PAI) on sustainability factors. The Sub-Fund ensures that pre- and post-purchase rules are implemented in the systems used for portfolio management and order handling. Sustainable investments and reported sustainability indicators are monitored by the investment restrictions function and followed up by the Sustainability team via the SOC. These processes are overseen and reviewed annually by an external auditor.

Engagement policies

The Management Company's principles for shareholder engagement apply to all of the Sub-Fund's assets. Engagement can take place through direct dialogues, participation in general meetings, nomination committee participation, collaborative initiatives, and investor collaborations. Proactive dialogues aim to improve companies' overall sustainability efforts, while reactive dialogues are initiated when there is suspicion of violations of international guidelines and norms.

More information on advocacy and corporate governance can be found in the document: "Principles for Shareholder Engagement" available at sebgroupp.com

Designated reference benchmark

The Sub-Fund does not use a specific reference benchmark to achieve or measure its promotion of environmental and/or social characteristics.