

## SUSTAINABILITY-RELATED DISCLOSURES

### CARNEGIE BULL - SUMMARY

The information below is presented in compliance with Regulation (EU) 2019/2088, the Sustainable Finance Disclosure Regulation (SFDR). Carnegie Bull promotes environmental and social characteristics through its investments but does not have sustainable investment as its objective. The fund promotes environmental characteristics by excluding investments in companies whose activities are related to fossil fuels and companies in breach of environment-related international norms and conventions.

The fund provides long exposure to the OMX Stockholm 30 ESG Responsible Index, an equity index comprising the most frequently traded equities on Nasdaq Stockholm that satisfy the index's ESG requirements. The fund's investments in shares (about 90%) promote environmental or social characteristics. The fund's cash reserves (about 10%) are used to meet flows to and from fund unitholders on an ongoing basis.

The fund's exclusion criteria are embedded in the index methodology. This means that no economic activities with operations in excluded sectors and/or economic activities that are in breach of international norms and conventions can be included in the index. Information about corporate exposure to excluded activities and incidents that result in violations of international norms and conventions is obtained from ISS. There are various types of limitations associated with the methods and data sources used. When reported data is unavailable, the fund company uses estimated data from established suppliers that the fund company considers able to supply reliable data. As the fund is an index fund where the integration of sustainability risks is embedded in the index methodology, due diligence processes occur mainly in connection with the selection of indices and index providers. Advocacy related to sustainability takes place primarily through voting at general meetings. The fund has designated the following index as the reference benchmark: OMX Stockholm 30 ESG Responsible Gross Index.