



# Varmt välkommen

## Framtidens hållbarhetsinfo – nya mallar sätter standarden

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### *Gästtalare:*

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### *Deltagarinformation:*

- Q&A funktionen är öppen för frågor och kommentarer.
- Ljud & bild är AV
- Webbinaret spelas in

**Fondbolagens förening**

SWEDISH INVESTMENT FUND ASSOCIATION

# EET presentation

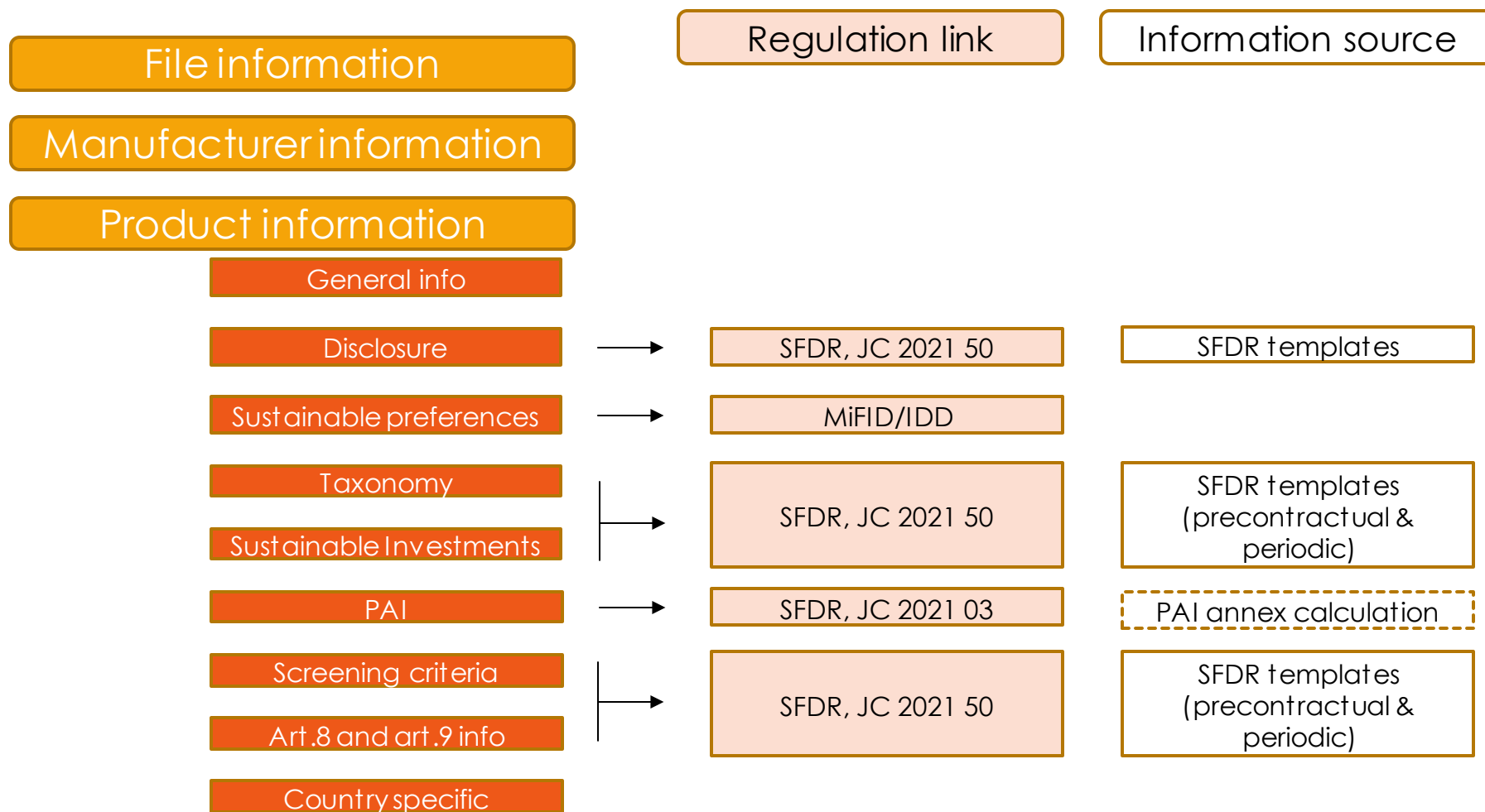
OCTOBER 2021

# EET objectives

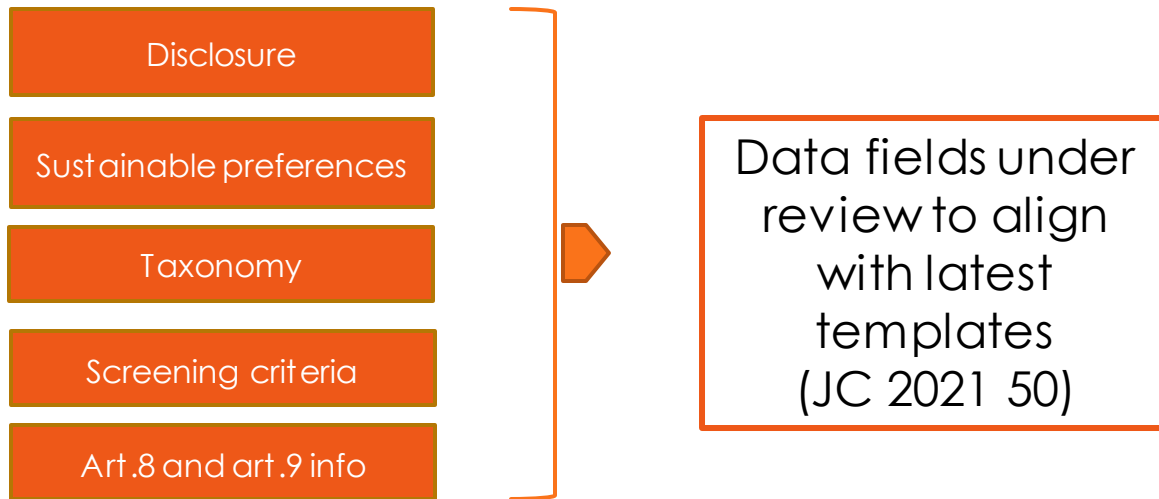
Exchange of machine readable ESG data in relation to financial products in order to:

- Allow **manufacturers** using underlying funds/financial products (FoF, MoP, mandates...) to fulfill their own **SFDR** reporting requirements at products and entity level ( PAI statement)
- Allow **distributors and intermediaries** to fulfill their own requirements under **SFDR** and **MiFID2**
- Allow **insurers** to fulfill their own requirements under **SFDR** and **IDD**

# EET structure



# SFDR templates related sections



# PAI statement

PAI currently defined  
in JC 2021 03 Annex 1  
(64 indicators)

*Manufacturers subject to  
PAI statement  
disclosure required to  
disclose mandatory PAI  
+ 2 optional*

Investment in investee companies			
Mandatory indicators		Optional indicators	
<b>Environmental</b>	9 indicators	<b>Environmental</b>	16 indicators
<b>Social</b>	5 indicators	<b>Social</b>	17 indicators

Investment in sovereigns and supranationals			
Mandatory indicators		Optional indicators	
<b>Environmental</b>	1 indicator	<b>Environmental</b>	1 indicator
<b>Social</b>	1 indicator	<b>Social</b>	7 indicators

Investment in real assets			
Mandatory indicators		Optional indicators	
<b>Environmental</b>	2 indicators	<b>Environmental</b>	5 indicators
<b>Social</b>	-	<b>Social</b>	-

# PAI

Data in relation with  
PAI

MiFID/IDD related question

1) Does the product consider this PAI → Y/N  
(SFDR templates + MiFID criteria)?

PAI quantification

2) PAI absolute value

3) PAI coverage *(where data could be obtained or estimated)*

4) PAI eligible assets

*(Example: fund with 50 % govies and 50 % IG bonds (corporate):*

*60% of the corporate provide data. Eligible assets = 50% /*

*Coverage = 30% (= 60% x 50%)*

# Screening criteria

Investment strategy expressed in machine readable criteria

## Screening criteria

- Positive screening (Y/N)
- Negative screening
  - Sectorial (all fields are optional)
  - Norm-based (all fields are optional)
  - Sovereign
- Thematic (optional fields)
- Engagement approach (optional fields)

*SFDR templates requires a description of the investment strategy and investment process + actions undertaken (engagement)*



# Timeline - Phasing

