Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: C WORLDWIDE SWEDEN
Legal entity identifier: 967600QIGO353E50TF04
Date: 12 August 2026

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

☐ **Yes**

- ☐ It will make a minimum of **sustainable investments with an environmental objective:** ___%
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ It will make a minimum of **sustainable investments with a social objective:** ___%

☒ **No**

- ☒ It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 45% of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with a social objective
- ☐ It promotes E/S characteristics, but **will not make any sustainable investments**

What environmental and/or social characteristics are promoted by this financial product?

Principal adverse impacts: The Strategy promotes environmental and social characteristics by considering selected principal adverse impacts on sustainability factors (“PAI”).

Minimum proportion of sustainable investments: The Strategy promotes environmental and social characteristics through a minimum proportion of sustainable investments.

Controversial weapons exclusion: The Strategy promotes social characteristics by avoiding investments in investee companies involved in controversial weapons.

Sector exclusions: The Strategy promotes environmental and social characteristics by avoiding investments in investee companies exceeding a certain level of involvement in small arms, adult entertainment, alcoholic beverages, gambling, tobacco products, oil & gas, thermal coal, oil sands and shale energy.

Reference benchmark: There has not been designated a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Strategy.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The attainment of the environmental or social characteristics promoted by the Strategy are measured by the following sustainability indicators:

Principal Adverse Impacts: The PAI indicators specified in the PAI Overview of the Investment Manager.

Minimum proportion of sustainable investments: The actual average proportion of sustainable investments.

Controversial weapons exclusion: The number of investee companies of the Strategy:

- Involved in the core weapon system of controversial weapons, or components or services of the core weapon system that are considered tailormade and essential for the lethal use of the weapon.

Sector exclusions: The number of investee companies of the Strategy exceeding a certain level of involvement in the activities specified below:

Activities	Description of Activities	Level of involvement
Small arms	Companies involved in the manufacturing and sale of assault weapons or key components, accessories or ammunition of assault weapons to civilian customers.	5%
	Companies involved in the retail or distribution of assault weapons to civilian customers.	5%
Adult entertainment	Companies involved in the production or distribution of adult entertainment or owning or operating adult entertainment establishments.	5%

Alcoholic beverages	Companies involved in the manufacturing, distribution or retail sale of alcoholic beverages or in supplying alcohol-related products or services to alcoholic beverage manufacturers.	5%
Gambling	Companies owning or operating gambling establishments, manufacturing specialized equipment used exclusively for gambling or providing supporting products or services to gambling operations.	5%
Tobacco products	Companies involved in the cultivation of tobacco or the manufacturing, distribution or retail sale of tobacco products or in the supply of tobacco-related products or services.	5%
Oil & gas	Companies involved in oil and gas exploration, production, refining, processing, transportation, or storage.	5%
	Companies involved in the generation of electricity from oil or gas.	25%
Thermal coal	Companies involved in the generation of electricity from thermal coal.	5%
	Companies involved in the extraction and selling of extracted thermal coal.	5%
Oil sands	Companies involved in oil sands extraction.	
Shale energy	Companies involved in shale energy exploration or production.	5%

What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?

The Strategy invests in investee companies within any sector only limited by the sector exclusions. The objectives of the sustainable investments that the Strategy partially intends to make will therefore not be focused on a single objective but will consist of the following:

- Reduction of greenhouse gas emissions and pollution and positive contribution to diversity measured through relative performance of investee companies based on selected Quantitative PAI Indicators compared to a general investment universe.
- Reduction of greenhouse gas emissions measured by investee companies having science based targets to reduce greenhouse gas emissions which has been reviewed and validated by the Science Based Targets Initiative.
- Contribution to the environmental objectives set out in article 9 of Regulation 2020/852 measured by any alignment with the EU Taxonomy by investee companies.

How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?

In order to ensure that the sustainable investments that the Strategy partially intends to make, does not cause significant harm to any environmental or social sustainable investment objective, a do no significant evaluation will be performed on each investee company. To pass the do no significant harm evaluation an investee company must have:

- No negative products, services or operational exposure PAI's measured by the Exposure PAI Indicators
- No negative product controversy product PAI's measured by the Controversy products PAI Indicators
- No quantitative PAI's in the bottom 5 percentile measured by the Quantitative PAI Indicators
- No controversy related to breaches of the minimum safeguards.

Minimum safeguards
The minimum safeguards include high severity controversies, including controversies in relation to Labor rights and human rights.

How have the indicators for adverse impacts on sustainability factors been taken into account?

The mandatory indicators for adverse impacts on sustainability factors have been taken into account in the measurement of an investee company's contribution to a environmental or social sustainable investment objective and the do no significant harm evaluation as described above.

The mandatory PAI indicators as defined in table 1 of annex 1 of Regulation (EU) 2022/1288 have been divided into:

- Exposure PAI Indicators: PAI indicator no. 4 and 14
- Controversy PAI Indicators: PAI indicator no. 7, 10 and 11
- Quantitative PAI Indicators: PAI indicator no. 1-3, 5, 6, 8, 9, 12 and 13

How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

PAI indicator no. 10 is used to measures violations of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. In addition, alignment with the UN Guiding Principles and the OECD Guidelines for Multinational Enterprises are included in the minimum safeguard evaluation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Does this financial product consider principal adverse impacts on sustainability factors?

✖ Yes, the Strategy considers selected principal adverse impacts on sustainability factors as part of its investment decision process. The selected PAI indicators are specified in the PAI Overview of the Investment Manager. The PAI Overview is available at https://www.cworldwide.com/investor-resources/sustainability/

PAI's are identified, prioritized, and assessed from a materiality perspective relevant to the specific investment strategy of the Strategy. A proprietary analysis tool based on PAI indicators is applied. In addition, the Strategy will consider PAI through active ownership.

Reporting on how the Strategy considered PAI will be disclosed as a part of the regular annual reporting pursuant to art. 11(2) of the Disclosure Regulation.

☐ No

What investment strategy does this financial product follow?

The investment strategy guides investment decisions based on factors such as investment objectives and risk tolerance.

The investment strategy of the Strategy includes the following elements:

Principal Adverse Impacts: The Strategy considers selected principal adverse impacts on sustainability factors. PAI's are considered as part of the investment process and regularly during the holding period of an investee company.

Sustainable investments: A minimum proportion of the investments of the Strategy will be in sustainable investments.

Controversial weapons exclusion: Before an investment is made in an investee company and regularly during the holding period the Strategy conducts screening of the activities of each investee company to avoid investments in companies involved in controversial weapons.

Sector exclusions: Before an investment is made in an investee company and regularly during the holding period the Strategy conducts screening of the activities of each investee company to avoid investments in companies exceeding a certain level of involvement in specific activities. If the activities of an investee company exceed the level of involvement the shares in the investee company will be sold within a reasonable time-period and in accordance with the general obligation to execute all orders on terms most favourable to the client.

UN Global Compact: Before the initial investment in an investee company is made and regularly during the holding period the Investment Manager will evaluate whether an investee company is compliant with the 10 principles of the UN Global Compact.

Active ownership: Engagement is an integral part of the investment process. It is anchored directly with the portfolio management team responsible for the Strategy. Through engagement sustainable business conduct is encouraged.

The management of an investee company is engaged directly through meetings or collectively with other investors. This approach provides access to highly qualified specialists with a strong knowledge and a network that can be leveraged in the ongoing engagement with the investee companies on key issues, including sustainability issues such as human rights, labour rights, and environmental issues.

The decision to engage an investee company in relation to a specific matter and the method of engagement is made based on a proportionality consideration of several factors, including the size of the shareholding in the investee company, the materiality of the matter, the reliability of the data, the possibility of effecting the behaviour of the investee company and the resources required to conduct the engagement.

All general meetings of investee companies are monitored and voting rights are exercised.

Norm-based screening: The investee companies are systematically screened and monitored prior to the initial investment and continuously during the holding period for violations of international conventions, norms and standards relating to sustainability issues such as human rights, labour rights, the environment and business ethics.

- ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

  The binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by the Strategy are principal adverse impacts, sustainable investments, controversial weapons exclusion and sector exclusions.

Good governance practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

  The Strategy is not committed to a minimum rate to reduce the scope of investments considered prior to the application of that investment strategy.

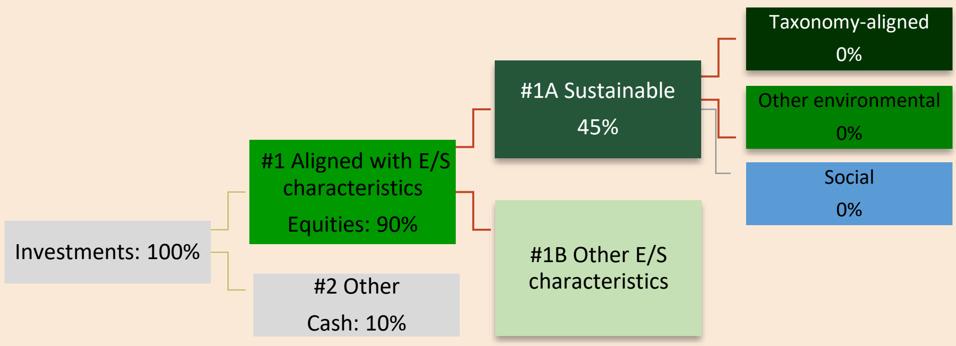
- ***What is the policy to assess good governance practices of the investee companies?***

  Screenings are performed prior to the initial investment and continuously during the holding period in order to ensure that the investee companies in which the Strategy invest follow good governance practices, including practices relating to sound management structures, shareholder rights, employee relations, remuneration of staff and tax compliance. Furthermore, the Strategy will attempt to strengthen the good governance practices through active ownership.

What is the asset allocation planned for this financial product?

Asset allocation describes the share of investments in specific assets.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The investments of the Strategy mainly consist of equities. All equities are used to meet the environmental or social characteristics promoted by the Strategy, in accordance with the binding elements of the investment strategy (#1).

The remaining investments of the Strategy consist of cash held as ancillary liquidity (#2).

- ***How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?***

The Strategy does not use derivates.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

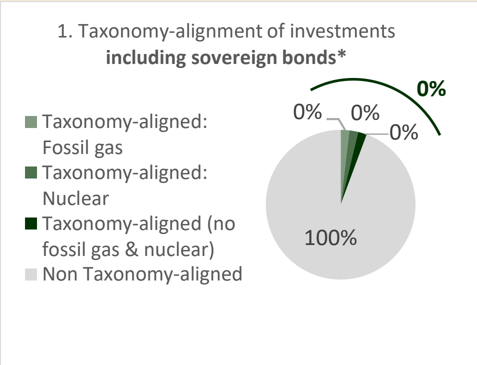
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

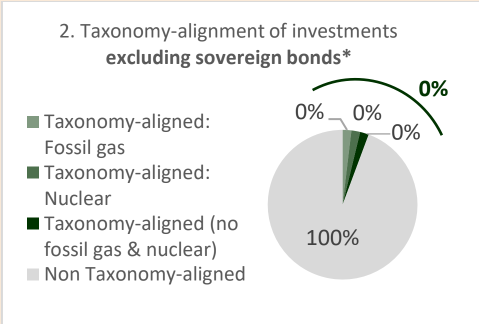
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Strategy is not commited to a minimum of sustainable investments with an environmental objective aligned with the EU Taxonomy.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





This graph represents 100% of the total investments.

* *For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy[1]?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

What is the minimum share of investments in transitional and enabling activities?

The Strategy is not committed to a minimum share of investments in transitional and enabling activities.

[1] Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?

The Strategy is not commited to a minimum of sustainable investments with an environmental objective.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU

What is the minimum share of socially sustainable investments?

The minimum proportion of sustainable investments of the Strategy may include both environmentally and socially sustainable investments. The Strategy however does not have a minimum share of socially sustainable investments.

What investments are included under "#2 Other", what is their purpose and are there any minimum environmental or social safeguards?

Cash is held as ancillary liquidity. There are no minimum environmental or social safeguards.

Where can I find more product specific information online?

More product-specific information can be found on the website https://www.cworldwide.com/investor-resources/sustainability/