

# Vallis Sustainable Investments II

## Statement on principal adverse impacts of investment decisions on sustainability factors

Financial Market Participant: Vallis Sustainable Investments II FCR, 254900AKYNGHDP982446

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### Summary

Vallis Sustainable Investments II FCR considers principal adverse impacts of its investment decisions on sustainability factors. The present statement is the consolidated statement on principal adverse impacts on sustainability factors of VCP and covers the reference period from 1 January 2022 to 31 December 2022.

### Description of the principal adverse impacts on sustainability factors

#### Indicators applicable to investments in investee companies

CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS							
Adverse sustainability indicator	Metric	Unit	Impact 2022	Explanation	Actions taken, and actions planned and targets set for the next reference period		
Greenhouse gas emissions	1. GHG Emissions	Scope 1 GHG Emissions	tCO2e	not available	One of the portfolio companies has not yet reported its GHG emissions, having an ongoing carbon footprint analysis. Results will be updated and reported once concluded such analysis.	Portfolio companies have been implementing and have identified actions that may contribute to a reduction of its GHG emissions, namely: - Replacement of refrigerant gas equipment adopting more efficient and sustainable solutions - Acquisition of electricity produced from renewable sources from energy suppliers - Investment in the own production of electricity from renewable sources through the installation of solar panels (roof-top photovoltaic panels and/or carport systems) - Promote the adoption of electrical vehicles, hybrid vehicles or vehicles using LPG or petrol as alternative to diesel - Promote car sharing, the use of public transport, or other eco-friendly alternatives (bicycle, walking, etc) in commuting	
		Scope 2 GHG Emissions	tCO2e	not available			
		Scope 3 GHG Emissions	tCO2e	not available			
		Total GHG Emissions	tCO2e	not available			
		2. Carbon Footprint	Carbon footprint	tCO2e			not available
		3. GHG Intensity of Investee	GHG intensity of investee companies	tCO2e / EUR Rev			not available
	4. Exposure to Companies Active in the Fossil Fuel Sector	Share of investments in companies active in the fossil fuel sector	%	0%	-		
	5. Share of Non-Renewable Energy Consumption & 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 of total energy sources	%	not available	Information is not available for one of the portfolio companies.		
	6. Energy consumption intensity per high impact climate sector	Energy consumption in kWh per million EUR of revenue, per high impact climate sector	kWh / EUR Rev	0.17 per million EUR	Information regards one portfolio company operating in temperature-controlled logistics. Not applicable for remaining portfolio company.		
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	%	0%	-		
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	Tonnes / million EUR invested	not available	-		
Waste	9. Hazardous waste ratio	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average	Tonnes / million EUR invested	not available	Information is not available for one of the portfolio companies.		

INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS						
Adverse sustainability indicator	Metric	Unit	Impact 2022	Explanation	Actions taken, and actions planned and targets set for the next reference period	
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	%	0%	-	
	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	%	50%	-	
	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	%	not available	-	
	13. Board gender diversity	Average ratio of female to male board members in investee companies, expressed as a percentage of all board members	Ratio F/M	22%	-	
	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	%	0%	-	

#### Other indicators for principal adverse impacts on sustainability factors applicable to investments in investee companies

ADDITIONAL INDICATORS						
Adverse sustainability indicator	Metric	Unit	Impact 2022	Explanation	Actions taken, and actions planned and targets set for the next reference period	
Social and employee matters	15. Rate of accidents	Rate of accidents in investee companies expressed as a weighted average	Ratio	2,928	-	
	16. Number of days lost to injuries, accidents, fatalities or illness	Number of workdays lost to injuries, accidents, fatalities or illness of investee companies expressed as a weighted average	Number of days	1,305	-	
Water	17. Water usage and Recycling	Amount of water consumed by the investee companies (in cubic meters) per million EUR of revenue of investee companies	Cubic meters / million EUR invested	196 cubic meters per million EUR	Total Consumption: 25,731 cubic meters. Total Revenues: 131 million Euros	
		Percentage of water recycled and reused by investee companies	%	not available	Information is not available for one of the portfolio companies.	
Anti-corruption and anti-bribery	18. Lack of anti-corruption and anti-bribery policies	Share of investments in entities without policies on anti-corruption and anti-bribery consistent with the United Nations Convention against Corruption	%	0%	-	