

APPENDIX 1

REQUIREMENTS FOR ESG SCREENING PLATFORM AND ESG SCREENING MODEL

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1. Introduction

Danmarks Nationalbank is the central bank of Denmark and manages the Danish currency reserve. The reserve mainly consists of Euro-denominated money market instruments and liquid bonds. A smaller part of the reserve is invested in European or US equities and corporate bonds. We are passive investors, and target broad indices. In addition, our investments need to comply with our principles for responsible investments that outline certain exclusion criteria. For this reason, we need a screening tool that enables us to easily screen our portfolio for compliance with these principles.

2. Requirements for the ESG Screening platform

The ESG screening platform shall fulfil the following requirements:

- A user friendly interface
- The possibility of uploading a large portfolio of companies from a list of ISIN's, Bloomberg tickers or similar, from a .txt or .csv-file.

3. Requirement for the ESG Screening Model

The ESG Screening model shall include screening for the following:

- Business involvement: Cluster munitions, landmines, chemical and biological weapons.
- Conflicts with UN Global Compact
- Breaches of the Non Proliferation Treaty
- Fossil fuels:
 - Identification of companies with ownership of coal-, oil and gas reserves.
 - Information of the share of a company's revenue derived from power generation based on either coal oil or gas
 - Information of the share of a company's total power output from power generation based on either coal oil or gas
 - CO2-intensity of each company, defined as total scope 1 and 2 emissions divided by revenue or enterprise value.

In addition, if any of the companies in the screened portfolio is in conflict with any of the above criteria, we would like a short report or description outlining the nature and severity of the case.

3. Additional Requirements

The Supplier must be able to supply a hotline or support e-mail and documentation, should there be questions on methodology, results etc.