Periodic 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

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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 include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

- MPII-COI-NMI SLP

Legal entity identifier:

- 969500GJ5LV2Z4A58Y07

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☐ **Yes**	☒ **No**
☐ It made **sustainable investments with an environmental objective:** ___%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___ % of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ 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	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It made **sustainable investments with a social objective:** ___%	☒ It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

MPII-COI-NMI SLP (or 'the Fund') and its management approach is focused on the contribution of social and environmental factors. MPII-COI-NMI SLP has defined Environmental and Social (E/S) characteristics that companies should promote:

1) The Fund has a focus on healthcare companies promoting **eco-conception and sustainable use of natural resources and contributing to carbon neutrality**. We therefore have sought to promote the following environmental characteristics:

- Mitigation of adverse impact on the environment,
- Companies' carbon footprint and exposure to climate-related risks,
- Use of renewable energy,
- Formalized environmental policy,
- Hazardous and non-hazardous waste management.

2) MPII-COI-NMI SLP investment strategy also seeks to invest in healthcare companies with initiatives implemented regarding **employees' and stakeholders' work conditions and promoting business ethics**. We therefore promote the following social characteristics:

- Employees' wellbeing, safety, satisfaction, and retention,
- Business ethics,
- Gender equality.

Please refer to ARCHIMED's Sustainability & Impact Report for detailed 2025 information on Natus Neuro and Natus Sensory's sustainability performance.

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

How did the sustainability indicators perform?

Both investee companies have completed their 2025 ESG reporting. For details on 2025 vs. 2024 performance, please refer to Appendix I.

…and compared to previous periods?

As above.

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

Not applicable. The financial product does not have a sustainable investment objective.

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.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable (please see above).

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

Not applicable (please see above).

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

Not applicable (please see above).

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 Union criteria.

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

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

How did this financial product consider principal adverse impacts on sustainability factors?

PAIs are considered throughout the entire investment cycle, from the initial negative and positive screening phases through due diligence.

During the due diligence phase, an assessment is conducted to verify the company's readiness to report on PAI metrics. This assessment helps identify existing gaps which can then be addressed in the early stages of onboarding and/or during ARCHIMED annual ESG reporting campaign and hold period.

Our ESG reporting process monitors this by asking investee companies for PAI-related data on an annual basis. Any material impacts are discussed during the annual follow-up reviews, which takes place at the end of the campaign. Please refer to Appendix I for more information.

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:

01/01/25 – 31/12/25

Largest investments	Sector	% Assets[1]	Country
Natus Neuro	MedTech	78	USA
Natus Sensory	MedTech	22	USA

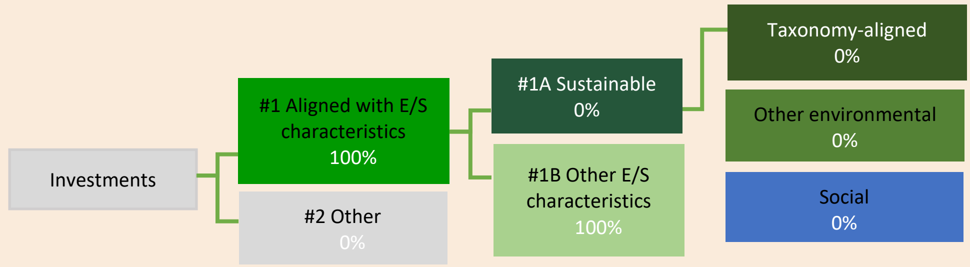
What was the proportion of sustainability-related investments?

MPII-COI-NMI SLP currently holds investments in Natus Neuro and Natus Sensory within the MedTech industry and are actively promoting E/S characteristics.

[1] The percentage of assets is calculated based on invested amounts and excluding cash.

Asset allocation describes the share of investments in specific assets.

What was the asset allocation?



#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 **#1A 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.

As at 31/12/25, 100% of the Fund's invested amount were allocated to investments that promotes E/S characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully 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.

In which economic sectors were the investments made?

All investments made through MPII-COI-NMI SLP lifetime were made in MedTech sector.

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

Not Applicable. MPII-COI-NMI SLP does not conduct sustainable investments with an environmental objective aligned with the EU taxonomy. Instead, the Fund's focus is on the promotion of environmental and social characteristics

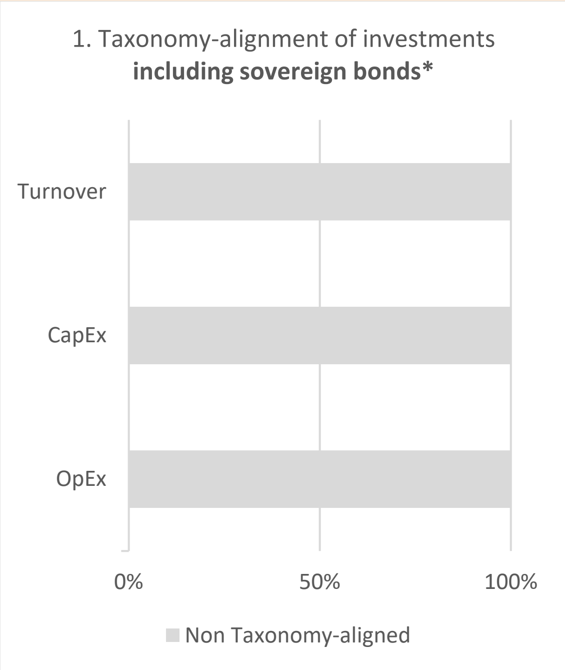
Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with EU Taxonomy[2]?

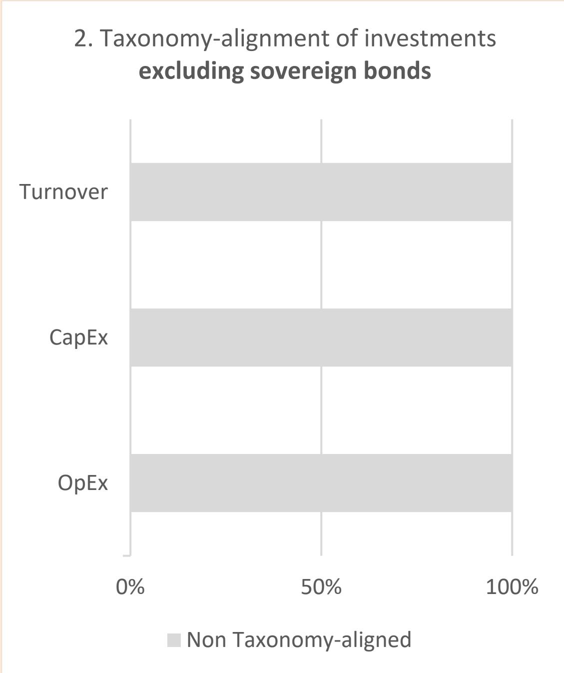
☐ Yes :

☐ In fossil gas ☐ In nuclear energy

☒ No

The graphs below show in green the percentage of investments that were 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 investment of the financial product other than sovereign bonds.





This graph represents 100% of the total investment.

****For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposure.***

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.

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[2] 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 was the share of investments made in transitional and enabling activities?

Not applicable. The Fund does not invest or plan to invest in transitional nor enabling activities in the sense of the EU Taxonomy.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable. As stated above, MPII-COI-NMI SLP's investments do not follow an environmentally sustainable investment objective in the sense of the EU Taxonomy. Instead, they focus on the promotion of social and environmental characteristics.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

MPII-COI-NMI SLP's investments do not pursue an environmental objective as laid out in the EU Taxonomy. Hence, 0% of the Fund's investments are aligned with the EU Taxonomy.

What was the share of socially sustainable investments ?

Not applicable, as the Fund's investments contributed to E/S characteristics and do not commit to investing in socially sustainable investments.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

None of MPII-COI-NMI SLP's investment fall into this category.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, ESG data were collected for all investee companies, comprising metrics based on SASB and other applicable standards. At the end of the reference period, follow-up reviews were conducted including overall progress, gap analysis and establishment of priorities for 2026.

Specific actions implemented at investee company level are specified in the Fund's Sustainability Report, and regularly to our investors in quarterly reports of the Fund.

How did this financial product perform compared to the reference benchmark?

Not applicable. The Fund does not use a benchmark.

How does the reference benchmark differ from a broad market index?

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

  Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

  Not applicable.

- ***How did this financial product perform compared with the broad market index?***

  Not applicable.

APPENDIX I: ARCHIMED MPII-COI-NMI S.L.P. Principal Adverse Impact Indicators 2025/2024

Adverse sustainability indicator		Metric	Unit	2025	2024	Explanation[12]	Actions Taken[13]
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS							
GHG (Greenhouse Gas) Emissions	1. GHG emissions (GP share)	Scope 1 GHG emissions and	tonnes	1,847	2,496	The same methodological framework has been applied for both the 2024 and 2025 financed emissions calculations. While the type of carbon footprint data may have evolved for portfolio, the overall approach remains consistent, ensuring comparability across years. The data reported in the period represents an improvement in data quality. When comprehensive carbon emissions data is not available for the current year, prior emissions data (2024) is scaled using a revenue-based extrapolation based on the change in revenue from 2024 and 2025. When investee companies cannot provide carbon emissions data, ARCHIMED adopts a sectoral estimate approach using the *ADEME Base Empreinte* database for NACE-code-based estimations. Each NACE code is linked to an emission factor (in tCO_2e per M€ of revenue). The footprint is then calculated by multiplying the company's revenue by this factor.	During the reference period, Natus Sensory conducted a comprehensive carbon footprint assessment resulting in the fund using actual physical and operational portfolio level data rather than sectoral estimates. Natus Neuro is currently completing its first carbon footprint assessment which will act as an initial baseline for carbon reduction initiatives.
		Scope 2 GHG emissions	tonnes	1,160	1,510		
		Scope 3 GHG emissions	tonnes	43,226	54,047		
		Total GHG emissions	tonnes	46,232	58,053		
	2. Carbon footprint	Carbon footprint	tonnes/ €M	53	87		
	3. GHG intensity of investee companies	GHG intensity of investee companies	tonnes/ €M	208	301		
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	%	Nil	Nil	ARCHIMED invests exclusively in companies across the healthcare industries and thus has no exposure to the fossil fuel sector.	Not applicable.

[12] The Fund has strictly followed the definitions of Annex I of the Final Report on draft Regulatory Technical Standards, dated 4 December 2023, for compiling the various PAI indicators.

[13] For a more detailed overview of ARCHIMED's Responsible Investment strategy at a fund level please refer to MED Platform II SFDR Periodic Disclosure for 2025.

	5. Share of non-renewable energy consumption and 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	%	62	88	Both investee companies are continuing to implement measures to improve environmental data collection across all their operational sites. Both entities have improved their data collection methods regarding energy consumption during 2025 in line with conducting a first carbon footprint assessment covering scope 1 and 2 emissions. This has resulted in an increase in renewable energy being disclosed with corresponding energy efficient and reduction measures identified to reduce reliance on non-renewable energy in coming years.	During the reference period Natus Neuro has undertaken several energy efficiency initiatives including energy-efficient lighting controls, LED fixtures, and building management system upgrades. Natus Sensory is in the early stages of identifying energy reduction opportunities through its decarbonization plan. Reducing energy consumption and identifying procurement of renewable energy providers is an objective embedded in both companies ESG roadmaps.
	6. Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	GWh/ €M	0.01	0.01		
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	%	Nil	Nil	Investee companies do not have any sites/operations located in or near biodiversity-sensitive areas where they could negatively affect those areas.	Both entities operate in controlled manufacturing and office environments with no identified exposure to protected or high-biodiversity-value areas.
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	tonnes/ €M	Nil	Nil	Both investee companies do not generate emissions to water.	Not applicable
Waste	9. Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	tonnes/ €M	0.001	0.01	Both Investee companies are not directly involved in heavy manufacturing in their own operations resulting in a very low amount of hazardous waste being reported for 2025 and 2024. It is worth noting that as the investee companies evolve and mature in ESG data collection, this may be more accurately reported in the coming years.	Natus Neuro has implemented comprehensive waste prevention and management measures, including a trade-in, refresh, resale, and donation program for end-of-life products and enhanced recycling processes. In addition, circularity principles are embedded across Natus Neuro's product development processes. Natus Sensory is also advancing circular design through its decarbonization project and established refurbish and repair program.

ARCHIMED Additional environmental indicator	4. Investments in companies without carbon emission reduction initiatives	Share of investments in investee companies without carbon emission reduction initiatives aimed at aligning with the Paris Agreement	%	100	100	No formal carbon emission reduction targets in place which reflects the nascent stage of the decarbonization journey across the two investee companies, rather than a lack of commitment to climate action. The majority of ARCHIMED's investee companies are operating in specialized healthcare sectors where structured climate targets can be less developed. Formalising a decarbonization plan and including reduction targets based on the results of the first carbon footprint assessment has been identified as a primary ESG objective for both investee companies in 2026.	Both investee companies operate in healthcare sectors, where structured, Paris-aligned carbon reduction frameworks and net-zero commitments are less established. Nevertheless, both companies are making significant efforts to reduce their carbon footprint and improve energy efficiency, demonstrating meaningful progress toward emissions reduction even in the absence of formally documented Paris-aligned strategies. Actions taken include the procurement of electricity from renewable energy providers, eco design and packaging reduction measures. ARCHIMED’s climate approach is designed to support companies in: (1) accurately measuring their emissions, and (2) setting pragmatic, achievable targets aligned with long-term value creation. This phased methodology prioritizes the implementation of practical actions and the establishment of reliable data foundations before committing to formalized targets, ensuring that climate strategies are both credible and value driven.

Adverse sustainability indicator		Metric	Unit	2025	2024	Explanation[14]	Actions Taken[15]

SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS

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	%	Nil	Nil	No violations took place in 2025.	As part of ARCHIMED's Sustainability Essentials framework, investee companies are encouraged to develop and maintain policies on the following non-exhaustive, social and governance topics: (a) Code of Conduct, Anti-Bribery and Corruption, Grievance and Whistleblowing Mechanism (b) Employee Wellbeing & Engagement Approach (c) Responsible Supply Chain (d) Health and Safety (e) Cybersecurity and Data Privacy and Protection Potential ESG incidents and controversies are also assessed through multiple channels such as the annual ESG Reporting Campaign and through ongoing engagement with deal team members. ESG topics are also discussed at board level at least twice per year, with ARCHIMED holding multiple board seats across its portfolio. In addition to the Sustainability Essentials, ARCHIMED Value Creation Teams (VCTs) support investee companies in strengthening governance frameworks, ensuring high standards of corporate governance, accountability, and transparency.
	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	%	Nil	Nil	Both investee companies have comprehensive whistleblowing policies which allow employees to raise concerns or grievances in the workplace. Natus employees can report any violations or concerns without fear of retaliation via Natus dedicated whistleblowing webpage.	

[14]The Fund has strictly followed the definitions of Annex I of the Final Report on draft Regulatory Technical Standards, dated 4 December 2023, for compiling the various PAI indicators.

[15] For a more detailed overview of ARCHIMED's Responsible Investment strategy at a fund level please refer to MED Platform II SFDR Periodic Disclosure for 2025.

Social and Employee Matters	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	%	34	16	The year-on-year increase in the unadjusted gender pay gap is attributable to the restructuring and splitting of Natus into two separate entities during 2025. It is important to note that both companies are at an early stage in their ESG maturity journey and aim to implement improvement measures over the years to come. Noting, the unadjusted gender pay gap does not account for differences in role, seniority, or function, and as such does not necessarily reflect unequal pay for equivalent work.	ARCHIMED works closely with both investee companies to ensure they are fostering a diverse, equitable, and inclusive working environments. Through ARCHIMED's Sustainability Essentials investee companies are required to implement employee engagement programs, surveys and support career development for all employees. Natus Sensory demonstrates meaningful progress, more than 50% of C-suite positions held by women. Natus Neuro is developing its ESG roadmap for 2026–2028, which includes employee engagement and workforce equity as key priorities.
	13. Board gender diversity	Average ratio of female to male board members in investee companies	%	16	9		
	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	%	Nil	Nil	No exposure to controversial weapons.	Not applicable.
ARCHIMED Additional Social Indicator	1. Investments in companies without workplace accident prevention policies	Share of investments in investee companies without a workplace accident prevention policy	%	Nil	Nil	Both investee companies have global health and safety policies in place across all facilities with prevention measures identified.	The two investee companies have robust corrective action programs in place along with annual health and safety trainings and risk assessments to ensure a consistent and strong governance for potential risks.