

Principal adverse impact statement

Summary

Captor Fund Management
Lei: 549300MIQ4FU4NU8O389

Information regarding principal adverse impacts on sustainability factors in accordance with article 4, Regulation (EU) 2019/2088 ('the Sustainable Finance Disclosures Regulation', SFDR) concerning sustainability-related disclosure requirements for financial market participants, financial advisers, and financial products.

Sustainability factors are those related to employee-, social- and environmental matters, respect for human rights and fighting corruption and bribery. Investment decisions made may cause, contribute to, or be directly connected to negative, considerable, or potentially considerable consequences to sustainable development.

Captor Fund Management (hereby "Captor" or "the Company") considers principal adverse impacts on sustainability factors that our investment decisions may have.

Captor's policy for responsible investments gives an overview of the Company's due diligence process for identifying, assessing, and prioritizing negative consequences on sustainability factors. Through the methods positive screening, negative screening and engagement Captor can affect sustainability factors (positive and negative).

Apart from the 18 mandatory reporting indicators from the SFDR, financial market participants are to choose between a range of optional reporting indicators; Captor has decided to initially pick one indicator per category. Please see the list of current reporting indicators in "2.3 'Identified factors'". The list may be subject to change with the addition of extra indicators if these are identified. Furthermore, the information may vary depending on available data – see "2.4 Data" for further information regarding data availability and the Company's reporting. (only in Swedish)

This statement concerning principal adverse impacts for sustainable development covers the reference period 1 January to 31 December.

Climate and other environment-related indicators		
Indicators applicable to investments in investee companies		
Theme	Indicator	Metric
Greenhouse gas emissions	1. GHG emissions	Scope 1 Scope 2 Scope 3 (from Jan 2023) Total GHG emissions
	2. Carbon footprint	Carbon footprint
	3. GHG intensity of investee companies	GHG intensity of investee companies
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies in the fossil fuel sector
	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
	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
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.
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average
Waste	9. Hazardous waste ratio	Tonnes of waste generated by investee companies per million Eur invested, expressed as a weighted average
Indicators applicable to investments in sovereigns and supranational		
Environmental	15. GHG intensity	GHG intensity of investee countries
Indicators applicable to investments in real estate assets		
Fossil fuels	17. Exposure to fossil fuels through real estate assets	Share of investments in real estate assets involved in the extraction, storage, transport, or manufacture of fossil fuels
Energy efficiency	18. Exposure to energy inefficient real estate assets	Share of investments in energy inefficient real estate assets

Social and employee, respect for human rights, anti-corruption, and anti-bribery matters		
Indicators applicable to investments in investee companies		
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 and OECD Guidelines for Multinational Enterprises
	11. Lack of processes and	Share of investments in investee companies without

	compliance mechanisms to monitor compliance with UN Global Compact principles and OECD guidelines for Multinational Enterprises.	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
	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies
	13. Board gender diversity	Average ratio of female to male board members in investee companies
	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
Indicators applicable to investments in sovereigns and supranational		
Social	16. Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and where applicable, national law.

Optional indicators:

Climate and other environment-related indicators		
Theme	Indicator	Metric
Indicators applicable to investments in investee companies		
Water, waste, and material emissions	15. Deforestation	Share of investments in companies without a policy to address deforestation
Indicators applicable to investments in sovereigns and supranational		
Green securities	17. Share of bonds not certified as green under a future EU act setting up an EU green bond standard	Share of bonds not certified as green
Indicators applicable to investments in real estate assets		
N/A	N/A	N/A

Social and employee, respect for human rights, anti-corruption, and anti-bribery matters		
Theme	Indicator	Metric
Indicators applicable to investments in investee companies		
Social and employee matters	2. Rate of accidents	Rate of accidents in investee companies expressed as a weighted average
Indicators applicable to investments in sovereigns and supranational		
Human rights	20. Average human rights performance	Measure of the average human right performance of investee countries using a quantitative indicator explained in the explanation column
Indicators applicable to investments in real estate assets		
N/A	N/A	N/A