



LEA 02	Discretionary	Gateway
<p>Reason for Interaction</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> To support investment decisionmaking in & company related ESG issues <input checked="" type="checkbox"/> To enhance corporate practice or identify the need to enhance or <input checked="" type="checkbox"/> To engage internal ESG resources <input type="checkbox"/> Other - specify <input type="checkbox"/> We do not engage via internal staff <input type="checkbox"/> To support investment decisionmaking in & company related ESG issues <input type="checkbox"/> To enhance corporate practice or identify the need to enhance or <input type="checkbox"/> Other - specify 	<p>Type of engagement</p> <ul style="list-style-type: none"> <input type="checkbox"/> Individual/ internal staff engagements <input type="checkbox"/> Collaborative engagements <input type="checkbox"/> Service provider engagements 	<p>Reason for Interaction</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> To support investment decisionmaking in & company related ESG issues <input checked="" type="checkbox"/> To enhance corporate practice or identify the need to enhance or <input checked="" type="checkbox"/> To engage internal ESG resources <input type="checkbox"/> Other - specify <input type="checkbox"/> We do not engage via internal staff <input type="checkbox"/> To support investment decisionmaking in & company related ESG issues <input type="checkbox"/> To enhance corporate practice or identify the need to enhance or <input type="checkbox"/> Other - specify

RI TRANSPARENCY REPORT

2020

Captor AB

About this report

The PRI Reporting Framework is a key step in the journey towards building a common language and industry standard for reporting responsible investment (RI) activities. This RI Transparency Report is one of the key outputs of this Framework. Its primary objective is to enable signatory transparency on RI activities and facilitate dialogue between investors and their clients, beneficiaries and other stakeholders. A copy of this report will be publicly disclosed for all reporting signatories on the [PRI website](#), ensuring accountability of the PRI Initiative and its signatories.

This report is an export of the individual Signatory organisation's response to the PRI during the reporting period specified above. It includes their responses to mandatory indicators, as well as responses to voluntary indicators the signatory has agreed to make public. The information is presented exactly as it was reported. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory to select are presented in this report. Presenting the information exactly as reported is a result of signatory feedback which suggested the PRI not summarise the information.

PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

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OO 01.1	Select the services and funds you offer		
	Select the services and funds you offer	% of asset under management (AUM) in ranges	
	Fund management	<input type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input checked="" type="radio"/> >50%	
	Fund of funds, manager of managers, sub-advised products	<input checked="" type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input type="radio"/> >50%	
	Other	<input checked="" type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input type="radio"/> >50%	
	Total 100%		

OO 02.1	Select the location of your organisation's headquarters.		
	Sweden		
OO 02.2	Indicate the number of countries in which you have offices (including your headquarters).		
	<input checked="" type="radio"/> 1 <input type="radio"/> 2-5 <input type="radio"/> 6-10 <input type="radio"/> >10		
OO 02.3	Indicate the approximate number of staff in your organisation in full-time equivalents (FTE).		
	16		

OO 03.1	Indicate whether you have subsidiaries within your organisation that are also PRI signatories in their own right.		
	<input type="radio"/> Yes <input checked="" type="radio"/> No		
OO 03.3	Additional information. [Optional]		
	Captor Fund Management and Captor Investment Management are subsidiaries of Captor AB. Both are signatories of UN PRI under Captor AB, not in their own right.		

OO 04.1	Indicate the year end date for your reporting year.		
	30/12/2019		
OO 04.2	Indicate your total AUM at the end of your reporting year.		
	Total AUM 3,571,163,596 SEK 373154007 USD		
OO 04.4	Indicate the assets which are subject to an execution and/or advisory approach. Provide this figure based on the end of your reporting year		
	<input checked="" type="checkbox"/> Not applicable as we do not have any assets under execution and/or advisory approach		

OO 05.1	Provide an approximate percentage breakdown of your AUM at the end of your reporting year using the following asset classes and investment strategies:		
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	Internally managed (%)	Externally managed (%)
Listed equity	26	0
Fixed income	74	0
Private equity	0	0
Property	0	0
Infrastructure	0	0
Commodities	0	0
Hedge funds	0	0
Fund of hedge funds	0	0
Forestry	0	0
Farmland	0	0
Inclusive finance	0	0
Cash	0	0
Money market instruments	0	0
Other (1), specify	0	0
Other (2), specify	0	0

OO 06	Mandatory	Descriptive	General
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OO 06.1	Select how you would like to disclose your asset class mix.
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- as percentage breakdown
- as broad ranges

OO 06.5	Indicate whether your organisation uses fiduciary managers.
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- Yes, we use a fiduciary manager and our response to OO 5.1 is reflective of their management of our assets.
- No, we do not use fiduciary managers.

OO 07	Mandatory to Report, Voluntary to Disclose	Gateway	General
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Private

OO 09	Mandatory	Peering	General
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OO 09.1	Indicate the breakdown of your organisation's AUM by market.
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OO 10	Mandatory	Gateway	General
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OO 10.1	Select the active ownership activities your organisation implemented in the reporting year.
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	Listed equity – engagement
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- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors.

OO 10.2	Indicate why you do not engage and do not require external managers to engage.
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Due to limited resources, the company does not utilize this opportunity today, but the goal is to use the voting rights to a greater extent in the future, and thereby influence and engage in the companies in which Captor invest. We will review this opportunity in 2020.

Listed equity – voting	
<input type="checkbox"/>	We cast our (proxy) votes directly or via dedicated voting providers
<input checked="" type="checkbox"/>	We do not cast our (proxy) votes directly and do not require external managers to vote on our behalf
OO 10.3	Indicate why you do not cast your votes
<input checked="" type="checkbox"/>	Indicate why you do not cast your votes
	Due to limited resources, the company does not utilize this opportunity today, but the goal is to use the voting rights to a greater extent in the future, and thereby influence and engage in the companies in which Captor invest. We will review this opportunity in 2020.
<input type="checkbox"/>	We do not cast our votes but provide substantive research and voting recommendations to our clients.
Fixed income Corporate (financial) – engagement	
<input checked="" type="checkbox"/>	We engage with companies on ESG factors via our staff, collaborations or service providers.
<input type="checkbox"/>	We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.
Fixed income Corporate (non-financial) – engagement	
<input checked="" type="checkbox"/>	We engage with companies on ESG factors via our staff, collaborations or service providers.
<input type="checkbox"/>	We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.
Fixed income Corporate (securitised) – engagement	
<input checked="" type="checkbox"/>	We engage with companies on ESG factors via our staff, collaborations or service providers.
<input type="checkbox"/>	We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

OO 11	Mandatory	Gateway	General
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OO 11.1	Select the internally managed asset classes in which you addressed ESG incorporation into your investment decisions and/or your active ownership practices (during the reporting year).
Listed equity	
<input checked="" type="checkbox"/>	We address ESG incorporation.
<input type="checkbox"/>	We do not do ESG incorporation.
Fixed income - corporate (financial)	
<input checked="" type="checkbox"/>	We address ESG incorporation.
<input type="checkbox"/>	We do not do ESG incorporation.
Fixed income - corporate (non-financial)	
<input checked="" type="checkbox"/>	We address ESG incorporation.
<input type="checkbox"/>	We do not do ESG incorporation.
Fixed income - securitised	
<input checked="" type="checkbox"/>	We address ESG incorporation.
<input type="checkbox"/>	We do not do ESG incorporation.

OO 12	Mandatory	Gateway	General
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OO 12.1	Below are all applicable modules or sections you may report on. Those which are mandatory to report (asset classes representing 10% or more of your AUM) are already ticked and read-only. Those which are voluntary to report on can be opted into by ticking the box.
Core modules	
<input checked="" type="checkbox"/>	Organisational Overview
<input checked="" type="checkbox"/>	Strategy and Governance
RI implementation directly or via service providers	
Direct - Listed Equity incorporation	
<input checked="" type="checkbox"/>	Listed Equity incorporation
Direct - Fixed Income	
<input checked="" type="checkbox"/>	Fixed income - Corporate (financial)
<input checked="" type="checkbox"/>	Fixed income - Corporate (non-financial)
<input checked="" type="checkbox"/>	Fixed income - Securitised
Closing module	
<input checked="" type="checkbox"/>	Closing module

OO LE 01.1	Provide a breakdown of your internally managed listed equities by passive, active - quantitative (quant), active - fundamental and active - other strategies.
0	Passive
26	Active - quantitative (quant)
74	Active - fundamental and active - other
OO LE 01.2	Additional information. [Optional]
26 % Active quantitative	
74% Active other. (26% is from Captor Dahlia Green Bond Fund and 51% from Captor Iris Bond).	

OO FI 01.1	Provide a breakdown of your internally managed fixed income securities by active and passive strategies	
Corporate (financial)	Passive	0
	Active - quantitative (quant)	0
	Active - fundamental and active - other	100
Corporate (non-financial)	Passive	0
	Active - quantitative (quant)	0
	Active - fundamental and active - other	100
Securitised	Passive	0
	Active - quantitative (quant)	0
	Active - fundamental and active - other	100

OO FI 03.2	Indicate the approximate (+/- 5%) breakdown of your corporate and securitised investments by investment grade or high-yield securities.		
Type	Investment grade (+/- 5%)	High-yield (+/- 5%)	Total internally managed
Corporate (financial)	<input checked="" type="checkbox"/> >50% <input type="checkbox"/> 10-50% <input type="checkbox"/> <10% <input type="checkbox"/> 0%	<input type="checkbox"/> >50% <input type="checkbox"/> 10-50% <input type="checkbox"/> <10% <input checked="" type="checkbox"/> 0%	100%

If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.

SG 01.1 Indicate if you have an investment policy that covers your responsible investment approach.

Yes

SG 01.2 Indicate the components/types and coverage of your policy.

Policy components/types	Coverage by AUM
<input checked="" type="checkbox"/> Policy setting out your overall approach <input type="checkbox"/> Formalised guidelines on environmental factors <input type="checkbox"/> Formalised guidelines on social factors <input type="checkbox"/> Formalised guidelines on corporate governance factors <input type="checkbox"/> Fiduciary (or equivalent) duties <input type="checkbox"/> Asset class-specific RI guidelines <input type="checkbox"/> Sector specific RI guidelines <input checked="" type="checkbox"/> Screening / exclusions policy <input type="checkbox"/> Other, specify (1) <input type="checkbox"/> Other, specify(2)	<input checked="" type="checkbox"/> Applicable policies cover all AUM <input type="checkbox"/> Applicable policies cover a majority of AUM <input type="checkbox"/> Applicable policies cover a minority of AUM

SG 01.3 Indicate if the investment policy covers any of the following

- Your organisation's definition of ESG and/or responsible investment and it's relation to investments
- Your investment objectives that take ESG factors/real economy influence into account
- Time horizon of your investment
- Governance structure of organisational ESG responsibilities
- ESG incorporation approaches
- Active ownership approaches
- Reporting
- Climate change
- Understanding and incorporating client / beneficiary sustainability preferences
- Other RI considerations, specify (1)
- Other RI considerations, specify (2)

SG 01.4 Describe your organisation's investment principles and overall investment strategy, interpretation of fiduciary (or equivalent) duties, and how they consider ESG factors and real economy impact.

We aim to maintain a long-term work on responsible investment (RI) within our investment strategies. At Captor, investing responsibly means to take ESG issues into account. To show our commitment, Captor is a signatory of the UN PRI.

We believe that the work on RI should be implemented continuously over time and in line with market practice. This is especially important for us as a small but fast-growing company.

Captors policy for responsible investment cover all AUM. How we then implement ESG issues vary depending on the fund's strategy or assets class. In cases where Captor does not apply ESG issues, this is mentioned for continued transparency.

No

SG 01.6 CC Indicate whether your organisation has identified transition and physical climate-related risks and opportunities and factored this into the investment strategies and products, within the organisation's investment time horizon.

Yes

Describe the identified transition and physical climate-related risks and opportunities and how they have been factored into the investment strategies/products.

In our equity funds we exclude companies that break international norms and conventions, for example the UN Framework Convention on Climate Change. We also exclude companies with a business that involves fossil fuels, which is seen as a climate-related risk. In our Green Bond fund: Captor Dahlia Green Bond, we identify climate-related opportunities, for example by investing in companies with a business that involves fossil fuels but now is making an transition to renewable energy.

No

SG 01.7 CC Indicate whether the organisation has assessed the likelihood and impact of these climate risks?

Yes

No

Describe why your organisation has not yet assessed the likelihood and impact of climate risks

We are looking at the possibilities to do this in the future.

SG 01.8 CC Indicate whether the organisation publicly supports the TCFD?

- Yes
- No

Explain the rationale
We are currently not reporting based on the TCFD but are looking at the possibilities to do this in the future.

SG 01.9 CC Indicate whether there is an organisation-wide strategy in place to identify and manage material climate-related risks and opportunities.

- Yes
- No

Describe how and over what time frame the organisation will implement an organisation-wide strategy that manages climate-related risks and opportunities.
We are looking at the possibilities to do this in the future.

SG 1.10 CC Indicate the documents and/or communications the organisation uses to publish TCFD disclosures.

- Public PRI Climate Transparency Report
- Annual financial filings
- Regular client reporting
- Member communications
- Other
- We currently do not publish TCFD disclosures

SG 02	Mandatory	Core Assessed	PRI 6
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SG 02.1 Indicate which of your investment policy documents (if any) are publicly available. Provide a URL and an attachment of the document.

- Policy setting out your overall approach

URL/Attachment
<input checked="" type="checkbox"/> URL https://captor.se/hallbarhet/ <input type="checkbox"/> Attachment (will be made public)

- Screening / exclusions policy
- Engagement policy
- We do not publicly disclose our investment policy documents

SG 02.2 Indicate if any of your investment policy components are publicly available. Provide URL and an attachment of the document.

- Your organisation's definition of ESG and/or responsible investment and it's relation to investments

URL/Attachment
<input checked="" type="checkbox"/> URL https://captor.se/hallbarhet/ <input type="checkbox"/> Attachment

- ESG incorporation approaches

URL/Attachment
<input checked="" type="checkbox"/> URL https://captor.se/hallbarhet/ <input type="checkbox"/> Attachment

- Active ownership approaches

URL/Attachment
<input checked="" type="checkbox"/> URL https://captor.se/hallbarhet/ <input type="checkbox"/> Attachment

- Reporting

URL/Attachment
<input checked="" type="checkbox"/> URL https://captor.se/hallbarhet/ <input type="checkbox"/> Attachment

- We do not publicly disclose any investment policy components

SG 02.3	Additional information [Optional].
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All information and documents within Captors work on responsible investment will be published on <https://captor.se/hallbarhet/>

SG 03	Mandatory	Core Assessed	General
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SG 03.1	Indicate if your organisation has a policy on managing potential conflicts of interest in the investment process.
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Yes

SG 03.2	Describe your policy on managing potential conflicts of interest in the investment process.
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Captor has a policy for managing conflicts of interest and a policy for managing ethical issues. In those cases when there is a conflict Captor aim to not put aside the client's interest. More information can be found in the policies.

No

SG 04	Voluntary	Descriptive	General
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SG 04.1	Indicate if your organisation has a process for identifying and managing incidents that occur within investee entities.
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Yes

No

SG 04.2	Describe your process on managing incidents
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Captor use an external resource to detect companies breaching international norms and conventions. Through the screening we can discover incidents that are considered systematic violations of these norms and conventions and thereafter divest. The screening covers guidelines including human rights, labour rights, environment and corruption.

SG 05	Mandatory	Gateway/Core Assessed	General
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SG 05.1	Indicate if and how frequently your organisation sets and reviews objectives for its responsible investment activities.
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Quarterly or more frequently

Biannually

Annually

Less frequently than annually

Ad-hoc basis

It is not set/reviewed

SG 05.2	Additional information. [Optional]
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The policy on responsible investment is reviewed annually to ensure that the content remains relevant and in line with market practice. During the year the Head of responsible investment highlights important topics with the asset managers and the executive management. The policy is reviewed annually.

SG 06	Voluntary	Descriptive	General
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Private

SG 07	Mandatory	Core Assessed	General
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SG 07.1	Indicate the internal and/or external roles used by your organisation, and indicate for each whether they have oversight and/or implementation responsibilities for responsible investment.
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Roles

Board members or trustees

Internal Roles (triggers other options)

Select from the below internal roles

Chief Executive Officer (CEO), Chief Investment Officer (CIO), Chief Operating Officer (COO), Investment Committee

Other Chief-level staff or head of department, specify

Head of Portfolio Management & CEO

Oversight/accountability for responsible investment

Implementation of responsible investment

No oversight/accountability or implementation responsibility for responsible investment

Portfolio managers

Oversight/accountability for responsible investment

Implementation of responsible investment

No oversight/accountability or implementation responsibility for responsible investment

Investment analysts

Oversight/accountability for responsible investment

Implementation of responsible investment

- No oversight/accountability or implementation responsibility for responsible investment
- Dedicated responsible investment staff
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Investor relations
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Other role, specify (1)
- Other role, specify (2)
- External managers or service providers
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment

SG 07.2 For the roles for which you have RI oversight/accountability or implementation responsibilities, indicate how you execute these responsibilities.

SG 07.3 Indicate the number of dedicated responsible investment staff your organisation has.

1

SG 07 CC	Mandatory to Report, Voluntary to Disclose	Descriptive	General
<i>Private</i>			

SG 08	Voluntary	Additional Assessed	General
<i>Private</i>			

SG 09	Mandatory	Core Assessed	PRI 4,5
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SG 09.1 Select the collaborative organisation and/or initiatives of which your organisation is a member or in which it participated during the reporting year, and the role you played.

- Principles for Responsible Investment

Basic	Your organisation's role in the initiative during the reporting period (see definitions)
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- Asian Corporate Governance Association
- Australian Council of Superannuation Investors
- AVCA: Sustainability Committee
- France Invest – La Commission ESG
- BVCA – Responsible Investment Advisory Board
- CDP Climate Change
- CDP Forests
- CDP Water
- CFA Institute Centre for Financial Market Integrity
- Climate Action 100+
- Code for Responsible Investment in SA (CRISA)
- Council of Institutional Investors (CII)
- Eumedion
- Extractive Industries Transparency Initiative (EITI)
- ESG Research Australia
- Invest Europe Responsible Investment Roundtable
- Global Investors Governance Network (GIGN)
- Global Impact Investing Network (GIIN)
- Global Real Estate Sustainability Benchmark (GRESB)
- Green Bond Principles
- HKVCA: ESG Committee
- Institutional Investors Group on Climate Change (IIGCC)
- Interfaith Center on Corporate Responsibility (ICCR)

- International Corporate Governance Network (ICGN)
- Investor Group on Climate Change, Australia/New Zealand (IGCC)
- International Integrated Reporting Council (IIRC)
- Investor Network on Climate Risk (INCR)/CERES
- Local Authority Pension Fund Forum
- Principles for Financial Action in the 21st Century
- Principles for Sustainable Insurance
- Regional or National Social Investment Forums (e.g. UKSIF, Eurosif, ASRIA, RIAA), specify
- Responsible Finance Principles in Inclusive Finance
- Shareholder Association for Research and Education (Share)
- United Nations Environmental Program Finance Initiative (UNEP FI)
- United Nations Global Compact
- Other collaborative organisation/initiative, specify
- Other collaborative organisation/initiative, specify
- Other collaborative organisation/initiative, specify
- Other collaborative organisation/initiative, specify

SG 10	Mandatory	Core Assessed	PRI 4
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SG 10.1	Indicate if your organisation promotes responsible investment, independently of collaborative initiatives.
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Yes

SG 10.2	Indicate the actions your organisation has taken to promote responsible investment independently of collaborative initiatives. Provide a description of your role in contributing to the objectives of the selected action and the typical frequency of your participation/contribution.
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- Provided or supported education or training programmes (this includes peer to peer RI support) Your education or training may be for clients, investment managers, actuaries, broker/dealers, investment consultants, legal advisers etc.)
- Provided financial support for academic or industry research on responsible investment
- Provided input and/or collaborated with academia on RI related work
- Encouraged better transparency and disclosure of responsible investment practices across the investment industry

Description
Captor has during the year participated in different events, workshops and meetings with issuers (mostly In the green bond market) to discuss disclosure and transparency on responsible investments.

Frequency of contribution
<input checked="" type="radio"/> Quarterly or more frequently <input type="radio"/> Biannually <input type="radio"/> Annually <input type="radio"/> Less frequently than annually <input type="radio"/> Ad hoc <input type="radio"/> Other

- Spoke publicly at events and conferences to promote responsible investment

Description
In 2019 the Head of Responsible Investment participated in several panel discussions on the subject.

Frequency of contribution
<input type="radio"/> Quarterly or more frequently <input checked="" type="radio"/> Biannually <input type="radio"/> Annually <input type="radio"/> Less frequently than annually <input type="radio"/> Ad hoc <input type="radio"/> Other

- Wrote and published in-house research papers on responsible investment
- Encouraged the adoption of the PRI
- Responded to RI related consultations by non-governmental organisations (OECD, FSB etc.)
- Wrote and published articles on responsible investment in the media

Description
During 2019 Captor wrote a few articles on the subject responsible investing.

Frequency of contribution

- Quarterly or more frequently
 - Biannually
 - Annually
 - Less frequently than annually
 - Ad hoc
 - Other
- A member of PRI advisory committees/ working groups, specify
 - On the Board of, or officially advising, other RI organisations (e.g. local SIFs)
 - Other, specify
- No

SG 11	Voluntary	Additional Assessed	PRI 4,5,6
Private			

SG 12	Mandatory	Core Assessed	PRI 4
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SG 12.1	Indicate whether your organisation uses investment consultants.
<input type="checkbox"/> Yes, we use investment consultants <input checked="" type="checkbox"/> No, we do not use investment consultants.	

SG 13	Mandatory	Descriptive	PRI 1
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SG 13.1	Indicate whether the organisation carries out scenario analysis and/or modelling, and if it does, provide a description of the scenario analysis (by asset class, sector, strategic asset allocation, etc.).
<input type="checkbox"/> Yes, in order to assess future ESG factors <input type="checkbox"/> Yes, in order to assess future climate-related risks and opportunities <input checked="" type="checkbox"/> No, our organisation does not currently carry out scenario analysis and/or modelling	

SG 14	Mandatory to Report, Voluntary to Disclose	Additional Assessed	PRI 1
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SG 14.1	Some investment risks and opportunities arise as a result of long term trends. Indicate which of the following are considered.
<input type="checkbox"/> Changing demographics <input checked="" type="checkbox"/> Climate change <input type="checkbox"/> Resource scarcity <input type="checkbox"/> Technological developments <input type="checkbox"/> Other, specify(1) <input type="checkbox"/> Other, specify(2) <input type="checkbox"/> None of the above	

SG 14.2	Indicate which of the following activities you have undertaken to respond to climate change risk and opportunity		
<input type="checkbox"/> Established a climate change sensitive or climate change integrated asset allocation strategy <input type="checkbox"/> Targeted low carbon or climate resilient investments <input checked="" type="checkbox"/> Phase out your investments in your fossil fuel holdings <input type="checkbox"/> Reduced portfolio exposure to emissions intensive or fossil fuel holdings <input type="checkbox"/> Used emissions data or analysis to inform investment decision making <input type="checkbox"/> Sought climate change integration by companies <input type="checkbox"/> Sought climate supportive policy from governments <input checked="" type="checkbox"/> Other, specify			
	<table border="1"> <tr> <td>other description</td> </tr> <tr> <td>Investing in green bonds with projects targeting climate change</td> </tr> </table>	other description	Investing in green bonds with projects targeting climate change
other description			
Investing in green bonds with projects targeting climate change			
<input type="checkbox"/> None of the above			

SG 14.3	Indicate which of the following tools the organisation uses to manage climate-related risks and opportunities.
<input type="checkbox"/> Scenario analysis <input type="checkbox"/> Disclosures on emissions risks to clients/trustees/management/beneficiaries <input type="checkbox"/> Climate-related targets <input type="checkbox"/> Encouraging internal and/or external portfolio managers to monitor emissions risks <input type="checkbox"/> Emissions-risk monitoring and reporting are formalised into contracts when appointing managers <input type="checkbox"/> Weighted average carbon intensity <input type="checkbox"/> Carbon footprint (scope 1 and 2) <input type="checkbox"/> Portfolio carbon footprint	

- Total carbon emissions
- Carbon intensity
- Exposure to carbon-related assets
- Other emissions metrics
- Other, specify

other description

for example In our equity funds we divest from companies that explore, extract and own fossil fuel reserves.

- None of the above

SG 14 CC	Voluntary		General
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SG 14.8 CC Indicate whether climate-related risks are integrated into overall risk management and explain the risk management processes used for identifying, assessing and managing climate-related risks.

- Processes for climate-related risks are integrated into overall risk management
- Processes for climate-related risks are not integrated into overall risk management

SG 15	Mandatory to Report, Voluntary to Disclose	Descriptive	PRI 1
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SG 15.1 Indicate if your organisation allocates assets to, or manages, funds based on specific environmental and social themed areas.

- Yes

SG 15.2 Indicate the percentage of your total AUM invested in environmental and social themed areas.

23%

SG 15.3 Specify which thematic area(s) you invest in, indicate the percentage of your AUM in the particular asset class and provide a brief description.

Area

- Energy efficiency / Clean technology

Asset class invested

- Listed equity
- Fixed income - SSA
4Percentage of AUM (+/-5%) per asset class invested in the area
- Fixed income - Corporate (financial)
6Percentage of AUM (+/-5%) per asset class invested in the area
- Fixed income - Corporate (non-financial)
29Percentage of AUM (+/-5%) per asset class invested in the area
- Fixed income - Securitised
0Percentage of AUM (+/-5%) per asset class invested in the area

Brief description and measures of investment

Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.

- Renewable energy

Asset class invested

- Listed equity
- Fixed income - SSA
4Percentage of AUM (+/-5%) per asset class invested in the area
- Fixed income - Corporate (financial)
7Percentage of AUM (+/-5%) per asset class invested in the area
- Fixed income - Corporate (non-financial)
32Percentage of AUM (+/-5%) per asset class invested in the area
- Fixed income - Securitised
1Percentage of AUM (+/-5%) per asset class invested in the area

Brief description and measures of investment

Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.

- Green buildings

Asset class invested	
<input type="checkbox"/>	Listed equity
<input checked="" type="checkbox"/>	Fixed income - SSA 3Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (financial) 5Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (non-financial) 36Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Securitised 9Percentage of AUM (+/-5%) per asset class invested in the area

Brief description and measures of investment	
Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.	

Sustainable forestry

Asset class invested	
<input type="checkbox"/>	Listed equity
<input checked="" type="checkbox"/>	Fixed income - SSA 0Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (financial) 0Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (non-financial) 6Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Securitised 1Percentage of AUM (+/-5%) per asset class invested in the area

Brief description and measures of investment	
Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.	

Sustainable agriculture

Asset class invested	
<input type="checkbox"/>	Listed equity
<input type="checkbox"/>	Fixed income - SSA
<input checked="" type="checkbox"/>	Fixed income - Corporate (financial) 1Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (non-financial) 2Percentage of AUM (+/-5%) per asset class invested in the area
<input type="checkbox"/>	Fixed income - Securitised

Brief description and measures of investment	
Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.	

- Microfinance
- SME financing
- Social enterprise / community investing
- Affordable housing
- Education
- Global health
- Water

Asset class invested	
<input type="checkbox"/>	Listed equity
<input checked="" type="checkbox"/>	Fixed income - SSA 3Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (financial) 2Percentage of AUM (+/-5%) per asset class invested in the area
<input checked="" type="checkbox"/>	Fixed income - Corporate (non-financial)

1Percentage of AUM (+/-5%) per asset class invested in the area

Fixed income - Securitised

0Percentage of AUM (+/-5%) per asset class invested in the area

Brief description and measures of investment

Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.

Other area, specify

Clean transportation, waste management, sustainable management of living natural resources, industry,

Asset class invested

Listed equity

Fixed income - SSA

10Percentage of AUM (+/-5%) per asset class invested in the area

Fixed income - Corporate (financial)

8Percentage of AUM (+/-5%) per asset class invested in the area

Fixed income - Corporate (non-financial)

52Percentage of AUM (+/-5%) per asset class invested in the area

Fixed income - Securitised

0Percentage of AUM (+/-5%) per asset class invested in the area

Brief description and measures of investment

Captors fund Dahlia Green Bond invest in green-, social- and sustainability bonds. The numbers are based on every issuer green bond framework and its eligible projects. Because the framework only determines which projects that can be financed and not which ones that have been financed during the year, and the possible difference in the categories, the numbers may vary.

No

SG 18	Voluntary	Descriptive	General
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Private

SG 19	Mandatory	Core Assessed	PRI 2, 6
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SG 19.1 Indicate whether your organisation typically discloses asset class specific information proactively. Select the frequency of the disclosure to clients/beneficiaries and the public, and provide a URL to the public information.

Listed equity - Incorporation

Do you disclose?

- We do not proactively disclose it to the public and/or clients/beneficiaries
- We disclose to clients/beneficiaries only.
- We disclose it publicly

The information disclosed to clients/beneficiaries is the same

- Yes
- No

Disclosure to public and URL

Disclosure to public and URL

- Broad approach to ESG incorporation
- Detailed explanation of ESG incorporation strategy used

Annually

<https://captor.se/hallbarhet/>
<https://captor.se/fonder/>

Fixed income

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

The information disclosed to clients/beneficiaries is the same

- Yes
- No

Disclosure to public and URL	
	Disclosure to public and URL
<input checked="" type="radio"/> Broad approach to RI incorporation	
<input type="radio"/> Detailed explanation of RI incorporation strategy used	
Annually	
https://captor.se/hallbarhet/ https://captor.se/fonder/	

SG Checks

Checks

If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.

LEI 01	Mandatory	Gateway	PRI 1		
LEI 01.1	Indicate which ESG incorporation strategy and/or combination of strategies you apply to your actively managed listed equities; and the breakdown of your actively managed listed equities by strategy or combination of strategies.				
<input checked="" type="checkbox"/> Screening alone (i.e., not combined with any other strategies) <table border="1" style="margin-left: 20px;"> <tr> <td>Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%</td> <td>100%</td> </tr> </table>				Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	100%
Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	100%				
<input type="checkbox"/> Thematic alone (i.e., not combined with any other strategies) <input type="checkbox"/> Integration alone (i.e., not combined with any other strategies) <input type="checkbox"/> Screening and integration strategies <input type="checkbox"/> Thematic and integration strategies <input type="checkbox"/> Screening and thematic strategies <input type="checkbox"/> All three strategies combined <input type="checkbox"/> We do not apply incorporation strategies					
LEI 02	Voluntary	Additional Assessed	PRI 1		
Private					
LEI 04	Mandatory	Descriptive	PRI 1		
LEI 04.1	Indicate and describe the type of screening you apply to your internally managed active listed equities.				
<input checked="" type="checkbox"/> Negative/exclusionary screening <ul style="list-style-type: none"> <input checked="" type="checkbox"/> Product <input type="checkbox"/> Activity <input checked="" type="checkbox"/> Sector <input type="checkbox"/> Country/geographic region <input checked="" type="checkbox"/> Environmental and social practices and performance <input checked="" type="checkbox"/> Corporate governance <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Description</th> </tr> </thead> <tbody> <tr> <td>The screening is provided by Sustainalytic. The portfolio managers then review the holdings continuously.</td> </tr> </tbody> </table>				Description	The screening is provided by Sustainalytic. The portfolio managers then review the holdings continuously.
Description					
The screening is provided by Sustainalytic. The portfolio managers then review the holdings continuously.					
<input type="checkbox"/> Positive/best-in-class screening <input checked="" type="checkbox"/> Norms-based screening <ul style="list-style-type: none"> <input checked="" type="checkbox"/> UN Global Compact Principles <input checked="" type="checkbox"/> The UN Guiding Principles on Business and Human Rights <input checked="" type="checkbox"/> International Labour Organization Conventions <input checked="" type="checkbox"/> United Nations Convention Against Corruption <input checked="" type="checkbox"/> OECD Guidelines for Multinational Enterprises <input type="checkbox"/> Other, specify <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Description</th> </tr> </thead> <tbody> <tr> <td>The screening is provided by Sustainalytic and is done annually on the funds universe. The portfolio managers then view the holdings continuously. The fund screened to make sure the holdings don't violate international norms and conventions covered by UN Global Compact and OECD: s guidelines for multinational enterprises.(Human rights, labours standards, Environment and Anti-Corruption). It's also screened on inhumane weapons (included in the international norms and conventions screening).</td> </tr> </tbody> </table>				Description	The screening is provided by Sustainalytic and is done annually on the funds universe. The portfolio managers then view the holdings continuously. The fund screened to make sure the holdings don't violate international norms and conventions covered by UN Global Compact and OECD: s guidelines for multinational enterprises.(Human rights, labours standards, Environment and Anti-Corruption). It's also screened on inhumane weapons (included in the international norms and conventions screening).
Description					
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LEI 04.2	Describe how you notify clients and/or beneficiaries when changes are made to your screening criteria.				
If changes are made in the screening criteria the investors is informed through the monthly fund report or directly by our sales-team.					
LEI 05	Mandatory	Core Assessed	PRI 1		
LEI 05.1	Indicate which processes your organisation uses to ensure ESG screening is based on robust analysis.				
<input type="checkbox"/> Comprehensive ESG research is undertaken or sourced to determine companies' activities and products. <input type="checkbox"/> Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies. <input type="checkbox"/> External research and data used to identify companies to be excluded/included is subject to internal audit by ESG/RI staff, the internal audit function or similar. <input type="checkbox"/> Third-party ESG ratings are updated regularly to ensure that portfolio holdings comply with fund policies. <input type="checkbox"/> Trading platforms blocking / restricting flagged securities on the black list. <input type="checkbox"/> A committee, body or similar with representatives independent of the individuals who conduct company research reviews some or all screening decisions. <input type="checkbox"/> A periodic review of internal research is carried out. <input checked="" type="checkbox"/> Review and evaluation of external research providers. <input type="checkbox"/> Other; specify					

None of the above

LEI 06	Voluntary	Additional Assessed	PRI 1
<i>Private</i>			
LEI Checks			Checks

If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.

FI 01.1 Indicate (1) Which ESG incorporation strategy and/or combination of strategies you apply to your actively managed fixed income investments; and (2) The proportion (+/- 5%) of your total actively managed fixed income investments each strategy applies to.

Corporate (financial)	Screening alone	0
	Thematic alone	0
	Integration alone	0
	Screening + integration strategies	0
	Thematic + integration strategies	0
	Screening + thematic strategies	100
	All three strategies combined	0
	No incorporation strategies applied	0
Corporate (non-financial)	Screening alone	0
	Thematic alone	0
	Integration alone	0
	Screening + integration strategies	0
	Thematic + integration strategies	0
	Screening + thematic strategies	100
	All three strategies combined	0
	No incorporation strategies applied	0
Securitised	Screening alone	0
	Thematic alone	0
	Integration alone	0
	Screening + integration strategies	0
	Thematic + integration strategies	4
	Screening + thematic strategies	0
	All three strategies combined	0
	No incorporation strategies applied	96

FI 01.2 Describe your reasons for choosing a particular ESG incorporation strategy and how combinations of strategies are used.

Captor has two fixed income funds: Captor Iris Bond invest in covered bonds issued or guaranteed by states, municipalities and supranational organizations. Captor Dahlia Green Bond invest in green-, social- and sustainability bonds (thematic strategies) and the univers is screened to make sure compliance with international norms and conventions.

The screening by Sustainalytics can only be done on securities issued by listed companies which affects above allocation. Captor Iris Bonds universe means that the fund is nevertheless to consider as sustainable. (In accordance with Fondbolagens förerings recommendations)

FI 02 Mandatory to Report, Voluntary to Disclose Core Assessed PRI 1
Private

FI 03 Mandatory Additional Assessed PRI 1

FI 03.1 Indicate how you ensure that your ESG research process is robust:

- Comprehensive ESG research is undertaken internally to determine companies' activities; and products and/or services
- Issuers are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- Issuer information and/or ESG ratings are updated regularly to ensure ESG research is accurate
- Internal audits and regular reviews of ESG research are undertaken in a systematic way.
- A materiality/sustainability framework is created and regularly updated that includes all the key ESG risks and opportunities for each sector/country.
- Other, specify
- None of the above

FI 03.2 Describe how your ESG information or analysis is shared among your investment team.

- ESG information is held within a centralised database and is accessible to all investment staff
- ESG information is displayed on front office research platforms
- ESG information is a standard item on all individual issuer summaries, research notes, 'tear sheets', or similar documents
- Investment staff are required to discuss ESG information on issuers as a standard item during investment committee meetings
- Records capture how ESG information and research was incorporated into investment decisions
- Other, specify

The portfolio managers have access to screening research through Sustainalytics Portal. Other informations is provided by the Head of responsible investment

None of the above

FI 04 Mandatory Gateway PRI 1

FI 04.1 Indicate the type of screening you conduct.

	Corporate (financial)	Corporate (non-financial)
Negative/exclusionary screening	<input type="checkbox"/>	<input type="checkbox"/>
Positive/best-in-class screening	<input type="checkbox"/>	<input type="checkbox"/>
Norms-based screening	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

FI 04.2 Describe your approach to screening for internally managed active fixed income

In our fixed income funds, we apply a norm-based screening. From 2020 we apply a negative/exclusionary screening as well.

FI 06 Mandatory Core Assessed PRI 1

FI 06.1 Indicate which systems your organisation has to ensure that fund screening criteria are not breached in fixed income investments.

Type of screening	Checks
Norms-based screening	<ul style="list-style-type: none"> <input checked="" type="checkbox"/> Analysis is performed to ensure that issuers meet screening criteria <input checked="" type="checkbox"/> We ensure that data used for the screening criteria is updated at least once a year. <input type="checkbox"/> Automated IT systems prevent our portfolio managers from investing in excluded issuers or bonds that do not meet screening criteria <input type="checkbox"/> Audits of fund holdings are undertaken yearly by internal audit or compliance functions <input type="checkbox"/> Other, specify <input type="checkbox"/> None of the above

FI 06.2 Additional information. [Optional]

Sustainalytics update the screening criteria at least once a year.

FI 07 Mandatory to Report, Voluntary to Disclose Descriptive PRI 1
Private

FI 08 Mandatory Core Assessed PRI 1

FI 08.1	Indicate whether you encourage transparency and disclosure relating to the issuance of themed bonds as per the Green Bonds Principles, Social Bond Principles, or Sustainability Bond Guidelines..
<input checked="" type="checkbox"/> We require that themed bond proceeds are only allocated to environmentally or socially beneficial projects <input checked="" type="checkbox"/> We require the issuer (or 3rd party assurer) to demonstrate a process which determines the eligibility of projects to which themed bond proceeds are allocated <input type="checkbox"/> We require issuers to demonstrate a systematic and transparent process of disbursing themed bond proceeds to eligible projects until all funds are allocated <input checked="" type="checkbox"/> We require issuers to report at least once per year on the projects to which proceeds have been allocated including a description of those projects <input type="checkbox"/> Other, specify <input type="checkbox"/> None of the above	

FI 08.2	Describe the actions you take when issuers do not disburse bond proceeds as described in the offering documents.
<p>The Head of Responsible Investment control and assesses every green-, social or sustainability bond in the portfolio to make sure it is in line with market standards like Green Bond Principles. We also require the issuer to have a second party opinion, (or other external review). If the bond is not approved by the Head of Responsible Investment Captor don't invest in it.</p> <p>We also strive to meet many green bond issuers, as well as banks and different initiatives to discuss and influence transparency and reporting.</p>	

FI 09	Mandatory	Additional Assessed	PRI 1
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FI 09.1	Indicate how you assess the environmental or social impact of your thematic investments.
<input checked="" type="checkbox"/> We require issuers to report at least once per year on specific environmental or social impacts resulting from our themed investments <input type="checkbox"/> We ensure independent audits are conducted on the environmental or social impact of our investments <input type="checkbox"/> We have a proprietary system to measure environmental and social impact <input type="checkbox"/> We measure the impact of our themed bond investments on specific ESG factors such as carbon emissions or human rights <input checked="" type="checkbox"/> Other, specify <p>We require an external review that assesses the environmental, social or sustainable impact.</p> <input type="checkbox"/> None of the above	

FI 10	Mandatory	Descriptive	PRI 1
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FI 10.1	Describe your approach to integrating ESG into traditional financial analysis.		
<p>Since Captor's equity funds are based on quantitative strategies, we don't do a traditional financial analysis.</p> <p>In our green bond fund Captor Dahlia Green Bond all issuers are screened to make sure no issuer breach international norms and conventions. We also make sure that the projects have a positive climate effect.</p>			
FI 10.2	Describe how your ESG integration approach is adapted to each of the different types of fixed income you invest in.		
<table border="1"> <tr> <td>Securitized</td> <td> <p>In our green bond fund Captor Dahlia Green Bond all issuers are screened to make sure no issuer breach international norms and conventions. We also make sure that the projects have a positive climate effect.</p> </td> </tr> </table>		Securitized	<p>In our green bond fund Captor Dahlia Green Bond all issuers are screened to make sure no issuer breach international norms and conventions. We also make sure that the projects have a positive climate effect.</p>
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FI 11	Mandatory	Core Assessed	PRI 1
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FI 11.1	Indicate how ESG information is typically used as part of your investment process.																								
<table border="1"> <thead> <tr> <th></th> <th>Securitized</th> </tr> </thead> <tbody> <tr> <td>ESG analysis is integrated into fundamental analysis</td> <td><input type="checkbox"/></td> </tr> <tr> <td>ESG analysis is used to adjust the internal credit assessments of issuers.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>ESG analysis is used to adjust forecasted financials and future cash flow estimates.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>ESG analysis impacts the ranking of an issuer relative to a chosen peer group.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>An issuer's ESG bond spreads and its relative value versus its sector peers are analysed to find out if all risks are priced in.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>The impact of ESG analysis on bonds of an issuer with different durations/maturities are analysed.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>Sensitivity analysis and scenario analysis are applied to valuation models to compare the difference between base-case and ESG-integrated security valuation.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>ESG analysis is integrated into portfolio weighting decisions.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>Companies, sectors, countries and currency and monitored for changes in ESG exposure and for breaches of risk limits.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>The ESG profile of portfolios is examined for securities with high ESG risks and assessed relative to the ESG profile of a benchmark.</td> <td><input type="checkbox"/></td> </tr> <tr> <td>Other, specify in Additional Information</td> <td><input checked="" type="checkbox"/></td> </tr> </tbody> </table>			Securitized	ESG analysis is integrated into fundamental analysis	<input type="checkbox"/>	ESG analysis is used to adjust the internal credit assessments of issuers.	<input type="checkbox"/>	ESG analysis is used to adjust forecasted financials and future cash flow estimates.	<input type="checkbox"/>	ESG analysis impacts the ranking of an issuer relative to a chosen peer group.	<input type="checkbox"/>	An issuer's ESG bond spreads and its relative value versus its sector peers are analysed to find out if all risks are priced in.	<input type="checkbox"/>	The impact of ESG analysis on bonds of an issuer with different durations/maturities are analysed.	<input type="checkbox"/>	Sensitivity analysis and scenario analysis are applied to valuation models to compare the difference between base-case and ESG-integrated security valuation.	<input type="checkbox"/>	ESG analysis is integrated into portfolio weighting decisions.	<input type="checkbox"/>	Companies, sectors, countries and currency and monitored for changes in ESG exposure and for breaches of risk limits.	<input type="checkbox"/>	The ESG profile of portfolios is examined for securities with high ESG risks and assessed relative to the ESG profile of a benchmark.	<input type="checkbox"/>	Other, specify in Additional Information	<input checked="" type="checkbox"/>
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Other, specify in Additional Information	<input checked="" type="checkbox"/>																								

FI 12	Mandatory	Additional Assessed	PRI 1
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FI 12.1		Indicate the extent to which ESG issues are reviewed in your integration process.					
		Environment		Social		Governance	
Securitised		Environmental		Social		Governance	
		<input checked="" type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all		<input checked="" type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all		<input checked="" type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	

FI 12.2		Please provide more detail on how you review E, S and/or G factors in your integration process.					
		Securitised					
		We review the issuer before investing in a green bond.					

FI 14	Mandatory to Report, Voluntary to Disclose	Core Assessed	PRI 2
	Private		
FI 15	Mandatory to Report, Voluntary to Disclose	Additional Assessed	PRI 1,2
	Private		
FI 16	Mandatory to Report, Voluntary to Disclose	Additional Assessed	PRI 1,2
	Private		
FI 17	Mandatory to Report, Voluntary to Disclose	Additional Assessed	General
	Private		

CM1 01	Mandatory	Additional Assessed	General
CM1 01.1	Indicate whether the reported information you have provided for your PRI Transparency Report this year has undergone:		
	<input type="checkbox"/> Third party assurance over selected responses from this year's PRI Transparency Report <input type="checkbox"/> Third party assurance over data points from other sources that have subsequently been used in your PRI responses this year <input type="checkbox"/> Third party assurance or audit of the correct implementation of RI processes (that have been reported to the PRI this year) <input type="checkbox"/> Internal audit of the correct implementation of RI processes and/or accuracy of RI data (that have been reported to the PRI this year) <input type="checkbox"/> Internal verification of responses before submission to the PRI (e.g. by the CEO or the board) <input type="checkbox"/> Other, specify <input checked="" type="checkbox"/> None of the above		
CM1 02	Mandatory	Descriptive	General
CM1 02.1	We undertook third party assurance on last year's PRI Transparency Report		
	<input type="radio"/> Whole PRI Transparency Report was assured last year <input type="radio"/> Selected data was assured in last year's PRI Transparency Report <input checked="" type="radio"/> We did not assure last year's PRI Transparency report <input type="radio"/> None of the above, we were in our preparation year and did not report last year.		
CM1 03	Mandatory	Descriptive	General
CM1 03.1	We undertake confidence building measures that are unspecific to the data contained in our PRI Transparency Report:		
	<input type="checkbox"/> We adhere to an RI certification or labelling scheme <input type="checkbox"/> We carry out independent/third party assurance over a whole public report (such as a sustainability report) extracts of which are included in this year's PRI Transparency Report <input type="checkbox"/> ESG audit of holdings <input type="checkbox"/> Other, specify <input checked="" type="checkbox"/> None of the above		
CM1 04	Mandatory	Descriptive	General
CM1 04.1	Do you plan to conduct third party assurance of this year's PRI Transparency report?		
	<input type="radio"/> Whole PRI Transparency Report will be assured <input type="radio"/> Selected data will be assured <input checked="" type="radio"/> We do not plan to assure this year's PRI Transparency report		