About the Climate-related Disclosure Indicators

Climate has been identified as a top priority for PRI signatories, with over 70% of asset owners reporting this as the most important long-term trend they are acting on.

The FSB Task Force’s guidance on climate-related financial disclosure aim to create a single framework for disclosure on assessment and management of climate-related risk. The recommendations, supported by investors representing US$22 trillion, identify four main disclosures, Governance, Strategy, Risk Management, Metrics and Targets, and include specific guidance for asset owners and managers.

As a result, the PRI introduced climate-related disclosure indicators that can be used to align with the TCFD recommendations in the 2019 PRI Reporting Framework.

About this report

This report is an export of only the climate-related indicators from the 2019 Reporting Framework response. The full Public Transparency Report is available here (https://reporting.unpri.org/surveys/PRI-reporting-framework-2019-855688B8-EC82-4E14-9334-0FDAE71DF770000000-0000-0000-000000000000/doc/2-%7C%7C*complete%7C*public*%7C*Merged). It shows the responses to all the completed climate indicators, even those you chose to keep private. It is designed for your internal review or – if you wish – to share with your stakeholders.

The PRI will not publish this report on its website if you have designated your 2019 climate reporting as “private”. Otherwise, you will be able to access the Climate Transparency Report of your organisation and that of other signatories on the PRI website and on the Data Portal.

To easily locate information, there is a Recommendation index which summarises the indicators that signatories complete and disclose. The report presents information exactly as it was reported as per signatory preference. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory are presented in this report.
## TCFD Recommendations Index

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**Notes:**
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Within the first column “Indicator”, indicators marked in blue are mandatory to complete. Indicators marked in grey are voluntary to complete.
ORGANISATIONAL OVERVIEW

This section provides an overview of your organisation. These characteristics are used to define your peer groups.

<table>
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<th>MAIN CHARACTERISTICS</th>
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Sensor Fonder AB

Reported Information

Public version

Strategy and Governance

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.
New selection options have been added to this indicator. Please review your prefilled responses carefully.

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.

Select all that apply

<table>
<thead>
<tr>
<th>Policy components/types</th>
<th>Coverage by AUM</th>
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<td>☑ Policy setting out your overall approach</td>
<td>☑ Applicable policies cover all AUM</td>
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<tr>
<td>☐ Formalised guidelines on environmental factors</td>
<td>☐ Applicable policies cover a majority of AUM</td>
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<tr>
<td>☐ Formalised guidelines on social factors</td>
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<td>☐ Formalised guidelines on corporate governance factors</td>
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<td>☐ Fiduciary (or equivalent) duties</td>
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<td>☐ Asset class-specific RI guidelines</td>
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<td>☐ Other, specify(2)</td>
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### SG 01.3  
Indicate if the investment policy covers any of the following

- ☑ Your organisation’s definition of ESG and/or responsible investment and its 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 are long term investors seeking to give our clients better performance than our benchmark. We do risk variation over time and by investing in companies with high ESG scores.

☐ No

I confirm I have read and understood the Accountability tab for SG 01

### SG 02  
**Mandatory**

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<th>Core Assessed</th>
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New selection options have been added to this indicator. Please review your prefilled responses carefully.

### 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

<table>
<thead>
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<tbody>
<tr>
<td>☑ URL</td>
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{hyperlink:http://www.sensorfonder.se}  

- □ Attachment (will be made public)
- □ 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

<table>
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<tr>
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URL

{hyperlink:http://www.sensorfonder.se}

☐ Attachment

☐ ESG incorporation approaches

☐ We do not publicly disclose any investment policy components

**Governance and human resources**

**ESG issues in asset allocation**

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**SG 13.1**  Indicate whether the organisation undertakes scenario analysis and/or modelling and provide a description of the scenario analysis (by asset class, sector, strategic asset allocation, etc.).

☐ Yes, to assess future ESG factors

☐ Yes, to assess future climate-related risks and opportunities

☑ No, not to assess future ESG/climate-related issues

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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.

☑ Changing demographics

☐ Climate change

☑ Resource scarcity

☐ Technological developments

☐ Other, specify(1)

☐ Other, specify(2)

☐ None of the above
### SG 14.2 Indicate which of the following activities you have undertaken to respond to climate change risk and opportunity

- [ ] Established a climate change sensitive or climate change integrated asset allocation strategy
- [ ] Targeted low carbon or climate resilient investments
- [x] Phase out your investments in your fossil fuel holdings
- [x] Reduced portfolio exposure to emissions intensive or fossil fuel holdings
- [ ] Used emissions data or analysis to inform investment decision making
- [ ] Sought climate change integration by companies
- [ ] Sought climate supportive policy from governments
- [ ] Other, specify
- [ ] None of the above

### SG 14.3 Indicate which of the following tools the organisation uses to manage climate-related risks and opportunities.

- [ ] Scenario analysis
- [ ] Disclosures on emissions risks to clients/trustees/management/beneficiaries
- [ ] Climate-related targets
- [ ] Encouraging internal and/or external portfolio managers to monitor emissions risks
- [ ] Emissions-risk monitoring and reporting are formalised into contracts when appointing managers
- [ ] Weighted average carbon intensity
- [ ] Carbon footprint (scope 1 and 2)
- [ ] Portfolio carbon footprint
- [ ] Total carbon emissions
- [ ] Carbon intensity
- [x] Exposure to carbon-related assets
- [ ] Other emissions metrics
- [ ] Other, specify
- [ ] None of the above

### SG 15 Mandatory to Report Voluntary to Disclose

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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
- [ ] No