



Type of engagement	Reason for interaction
Individualist/stand alone engagements	<input type="checkbox"/> To support investment decision making in a company <input type="checkbox"/> To influence corporate practice for more effective risk management <input type="checkbox"/> To encourage improved ESG practices <input type="checkbox"/> To set or to engage in other work <input type="checkbox"/> To support corporate transition planning to a net-zero economy <input type="checkbox"/> To influence corporate practice for more effective risk management <input type="checkbox"/> To encourage improved ESG practices <input type="checkbox"/> To set or to engage in other work
Collaborative engagements	<input type="checkbox"/> To support investment decision making in a company <input type="checkbox"/> To influence corporate practice for more effective risk management <input type="checkbox"/> To encourage improved ESG practices <input type="checkbox"/> To set or to engage in other work <input type="checkbox"/> To support corporate transition planning to a net-zero economy <input type="checkbox"/> To influence corporate practice for more effective risk management <input type="checkbox"/> To encourage improved ESG practices <input type="checkbox"/> To set or to engage in other work
Service provider engagements	<input type="checkbox"/> To support investment decision making in a company <input type="checkbox"/> To influence corporate practice for more effective risk management <input type="checkbox"/> To encourage improved ESG practices <input type="checkbox"/> To set or to engage in other work <input type="checkbox"/> To support corporate transition planning to a net-zero economy <input type="checkbox"/> To influence corporate practice for more effective risk management <input type="checkbox"/> To encourage improved ESG practices <input type="checkbox"/> To set or to engage in other work

CLIMATE TRANSPARENCY REPORT

2019

Captor AB

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/-81E205E4-2379-4554-937B-842D092BD0A4/00000000-0000-0000-0000-000000000000/doc/2/-%7C%7C*complete*%7C*public*/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

Strategy and Governance - CC			TCFD Recommendation			
Indicator	Reported	Disclosure	Governance	Strategy	Risk Management	Metrics & Targets
SG 01.1	✓	Public				
SG 01.2	✓	Public				
SG 01.3	✓	Public				
SG 01.4	✓	Public				
SG 01.5	-	Public				
SG 01.6 CC	-	Public				
SG 01.7 CC	-	Public				
SG 01.8 CC	-	Public				
SG 01.9 CC	✓	Public				
SG 01.10 CC	-	Public				
SG 01.11 CC	-	Public				
SG 01.12 CC	-	Public				
SG 02.2	✓	Public				
SG 07.5 CC	-	Public				
SG 07.6 CC	-	Public				
SG 07.7 CC	-	Public				
SG 07.8 CC	-	Public				
SG 13.1	✓	Public				
SG 13.2	-	Public				
SG 13.4 CC	-	Public				
SG 13.5 CC	-	Public				
SG 13.6 CC	-	Public				
SG 13.7 CC	-	Public				
SG 13.8 CC	-	Public				
SG 14.1	✓	Public				
SG 14.2	✓	Public				
SG 14.3	✓	Public				
SG 14.4	-	Public				
SG 14.5	-	Public				
SG 14.6 CC	-	Public				
SG 14.7 CC	-	Public				
SG 14.8 CC	✓	Public				
SG 14.9 CC	-	Public				
SG 15.1	✓	Public				
SG 15.2	✓	Public				
SG 15.3	✓	Public				

Symbol	Status
✓	The signatory has completed this sub-indicator
-	The signatory did not complete this sub-indicator.
	This indicator is relevant to the named TCFD recommendation
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.

MAIN CHARACTERISTICS	
Name	Captor AB
Signatory Category	Fund Management - Majority
Signatory Type	Investment Manager
Size	US\$ 0.1 - 0.99 billion AUM
Main Asset Class	>50% Fixed Income SEC Internally Managed
Signed PRI Initiative	2018
Region	Europe
Country	Sweden
Disclosure of Voluntary Indicators	21% from 38 Voluntary indicators

Captor 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.

Investment policy

SG 01

Mandatory

Public

Core Assessed

General

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

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 checked="" type="checkbox"/> Engagement policy <input checked="" type="checkbox"/> (Proxy) voting policy <input type="checkbox"/> Other, specify (1) <input type="checkbox"/> Other, specify(2)	<input checked="" type="radio"/> Applicable policies cover all AUM <input type="radio"/> Applicable policies cover a majority of AUM <input type="radio"/> 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.

Since there is no established definition of what responsible investments entail or how it should be implemented in the management, Captor needs to clarify and disclose how the work is done. You can read more about our work and commitment at our homepage (www.captor.se/ansvarsfullainvesteringar)

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

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

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

SG 01 CC	Voluntary	Public	Descriptive	General
SG 01.7 CC	Indicate whether the organisation has assessed the likelihood and impact of these climate risks?			
	<input type="radio"/> Yes <input type="radio"/> No			
SG 01.9 CC	Indicate whether the organisation publicly supports the TCFD?			
	<input type="radio"/> Yes <input checked="" type="radio"/> 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 01.10
CC** Indicate whether there is an organisation-wide strategy in place to identify and manage material climate-related risks and opportunities.

- Yes
- No

**SG 1.12
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

SG 02	Mandatory	Public	Core Assessed	PRI 6
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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

URL/Attachment

- URL

URL

{hyperlink:<https://captor.se/ansvarsfullainvesteringar/>}

- Attachment (will be made public)
- Screening / exclusions policy
- Engagement policy
- (Proxy) voting 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

URL

URL

{[hyperlink:https://captor.se/ansvarsfullainvesteringar/](https://captor.se/ansvarsfullainvesteringar/)}

Attachment

ESG incorporation approaches

URL/Attachment

URL

URL

{[hyperlink:https://captor.se/ansvarsfullainvesteringar/](https://captor.se/ansvarsfullainvesteringar/)}

Attachment

Reporting

URL/Attachment

URL

URL

{[hyperlink:https://captor.se/ansvarsfullainvesteringar/](https://captor.se/ansvarsfullainvesteringar/)}

Attachment

We do not publicly disclose any investment policy components

SG 02.3 Additional information [Optional].

All information and documents within Captors work on responsible investment will be published on <https://captor.se/ansvarsfullainvesteringar/>.

Governance and human resources

ESG issues in asset allocation

SG 13	Mandatory	Public	Descriptive	PRI 1
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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.).
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- Yes, to assess future ESG factors
- Yes, to assess future climate-related risks and opportunities
- No, not to assess future ESG/climate-related issues

SG 14	Mandatory to Report Voluntary to Disclose	Public	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.
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- 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
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- Established a climate change sensitive or climate change integrated asset allocation strategy
- Targeted low carbon or climate resilient investments
- Phase out your investments in your fossil fuel holdings
- 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

	other description
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- Investing in green bonds with projects targeting climate change
- 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
- Exposure to carbon-related assets
- Other emissions metrics
- Other, specify

other description

- In our equity funds we divest from companies that explore, extract and own fossil fuel reserves.
- None of the above

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

- Process for climate-related risks is integrated into overall risk management
- Process for climate-related risks is not integrated into our overall risk management

SG 14.9 CC Indicate whether the organisation undertakes active ownership activities to encourage TCFD adoption.

- Yes
- No, we do not engage

SG 15	Mandatory to Report Voluntary to Disclose	Public	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.

%

22

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

% of AUM

15

Fixed income - Corporate (financial)

% of AUM

5

Fixed income - Corporate (non-financial)

% of AUM

7

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.

Renewable energy

Asset class invested

- Listed equity
- Fixed income - SSA

% of AUM

17

Fixed income - Corporate (financial)

% of AUM

10

- Fixed income - Corporate (non-financial)

% of AUM

10

- 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.

- Green buildings

Asset class invested

- Listed equity
- Fixed income - SSA

% of AUM

16

- Fixed income - Corporate (financial)

% of AUM

8

- Fixed income - Corporate (non-financial)

% of AUM

28

- 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.

- Sustainable forestry

Asset class invested

- Listed equity
- Fixed income - SSA

% of AUM

2

- Fixed income - Corporate (financial)

% of AUM

6

- Fixed income - Corporate (non-financial)

% of AUM

6

- Fixed income - Securitised

% of AUM

3

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

Asset class invested

- Listed equity
- Fixed income - SSA

% of AUM

13

- Fixed income - Corporate (financial)

	% of AUM
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3

- Fixed income - Corporate (non-financial)
- 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.

- Other area, specify

Clean transportation and waste management

Asset class invested

- Listed equity
- Fixed income - SSA

	% of AUM
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17

- Fixed income - Corporate (financial)

	% of AUM
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10

- Fixed income - Corporate (non-financial)

	% of AUM
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9

- 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.

No

